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CONTINUING DISCLOSURE INFORMATION

Single Family Mortgage Program

For Quarter Ending

September 30, 2020

NEBRASKA INVESTMENT FINANCE AUTHORITY ("NIFA")
CONTINUING DISCLOSURE INFORMATION

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Filing for Quarter
ending 9/30/20

NEBRASKA INVESTMENT FINANCE AUTHORITY ("NIFA")
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SUMMARY STATEMENT

The following information represents financial and operating data regarding NIFA and the single-family mortgage program, (the "Program") funded with the proceeds of the following Bonds:

- Single Family Housing Revenue Bonds (the "Housing Bonds") issued under a General Indenture of Trust dated as of July 1, 1994, as amended, and various Supplemental Indentures of Trust (together, the "Housing Indenture"), and
- Homeownership Revenue Bonds (the "Homeownership Bonds") issued under a General Indenture of Trust dated as of December 1, 2009, as amended, and various Supplemental Indentures of Trust (together, the "Homeownership Indenture")

each between NIFA and Wells Fargo Bank Minnesota, National Association, as Trustee (the "Trustee").

The information is of the type set forth in the various Official Statements with respect to the Housing Bonds and the Homeownership Bonds under the following captions or in the following Appendices:

Disclosure Information	Official Statement Caption or Appendix (Housing Bonds)
Amounts on Deposit in the Debt Service Reserve Fund	SECURITY FOR THE BONDS Debt Service Reserve Fund
Amounts on Deposit in the Mortgage Reserve Fund	SECURITY FOR THE BONDS Mortgage Reserve Fund
Amounts on Deposit in the Capitalized Interest Accounts	SECURITY FOR THE BONDS Capitalized Interest Account
Litigation	LITIGATION
Financial Statements	Appendix B
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Summary of the Single Family Mortgage Program	Appendix D
Schedule of Investment Agreements and Other Investments	Appendix E
Liquidity Facilities and Interest Rate Swap Agreements	Appendix H

NEBRASKA INVESTMENT FINANCE AUTHORITY ("NIFA")
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AMOUNTS ON DEPOSIT IN THE DEBT SERVICE RESERVE FUND

Housing Indenture: The Housing Indenture establishes a Debt Service Reserve Fund with respect to the Housing Bonds, which shall be maintained at the aggregate of the amounts specified, if any, as the Debt Service Reserve Requirement in each supplemental indenture issued in connection with the Housing Indenture. At September 30, 2020, the balance on deposit in the Debt Service Reserve Fund is at least equal to the Debt Service Reserve Requirement.

Homeownership Indenture: NONE

AMOUNTS ON DEPOSIT IN THE MORTGAGE RESERVE FUND

Housing Indenture: The Housing Indenture establishes a Mortgage Reserve Fund with respect to the Housing Bonds, which shall be maintained at the aggregate of the amounts specified, if any, as the Mortgage Reserve Fund Requirement in each supplemental indenture issued in connection with the Housing Indenture. At September 30, 2020, the balance on deposit in the Mortgage Service Reserve Fund is at least equal to the Mortgage Reserve Fund Requirement.

Homeownership Indenture: NONE

AMOUNTS ON DEPOSIT IN THE CAPITALIZED INTEREST ACCOUNT

Housing Indenture: Each supplemental indenture issued in connection with the Housing Indenture establishes a Capitalized Interest Account in connection with the issuance of each series of Housing Bonds. In connection with the issuance of certain Housing Bonds under the Housing Indenture, Capitalized Interest Accounts were established, of which an aggregate amount of **$-0-** remains on deposit as of September 30, 2020.

Homeownership Indenture: Each supplemental indenture issued in connection with the Homeownership Indenture establishes a Capitalized Interest Account in connection with the issuance of each series of Homeownership Bonds. In connection with the issuance of certain Homeownership Bonds under the Homeownership Indenture, Capitalized Interest Accounts were established, of which an aggregate amount of **$-0-** remains on deposit as of September 30, 2020.

NEBRASKA INVESTMENT FINANCE AUTHORITY ("NIFA")
CONTINUING DISCLOSURE INFORMATION

The following table shows the principal amount of limited obligation indebtedness outstanding under the Housing Indenture and the Homeownership Indenture as of September 30, 2020.

	Date of Issue	Final Maturity	Amount of Issue and Interest Rate	Amount Outstanding
HOUSING INDENTURE:				
Single Family Housing Revenue Bonds, 2013				
Series A (Non AMT)	May 30, 2013	March 1, 2043	$85,525,000 2.25-3.60%	$40,165,000
Series B (AMT)	May 30, 2013	March 1, 2020	$14,475,000 2.40%	$-0-
Single Family Housing Revenue Bonds, 2013				
Series C (Non AMT)	August 29, 2013	September 1, 2028	$75,000,000 4.40%	$12,885,000
Series D (AMT)	August 29, 2013	September 1, 2022	$25,000,000 3.65-3.90%	$5,600,000
Single Family Housing Revenue Bonds, 2013				
Series E (Non AMT)	November 26, 2013	September 1, 2043	$60,000,000 3.00-3.65%	$7,930,000
Series F (Variable Rate-AMT)	November 26, 2013	March 1, 2038	$33,865,000 Variable Rate[1]	$21,140,000
Single Family Housing Revenue Bonds, 2014				
Series A (Non AMT)	August 28, 2014	September 1, 2044	$65,000,000 2.35-4.00%	$14,140,000
Series B (Variable Rate-AMT)	August 28, 2014	September 1, 2038	$35,000,000 Variable Rate[1]	$22,355,000
Single Family Housing Revenue Bonds, 2015				
Series A (Non AMT)	May 14, 2015	September 1, 2045	$65,000,000 2.05-3.85%	$30,320,000
Series B (Variable Rate-AMT)	May 14, 2015	September 1, 2038	$35,000,000 Variable Rate[1]	$17,345,000
Single Family Housing Revenue Bonds, 2015				
Series C (Non AMT)	September 30, 2015	September 1, 2045	$90,000,000 2.10-3.90%	$37,615,000
Series D (Variable Rate-AMT)	September 30, 2015	September 1, 2032	$35,000,000 Variable Rate[1]	$15,175,000

	Date of Issue	Final Maturity	Amount of Issue and Interest Rate	Amount Outstanding
Single Family Housing Revenue Bonds, 2016				
Series A (Non AMT)	April 27, 2016	September 1, 2046	$90,000,000 1.55-3.50%	$55,330,000
Series B (Variable Rate-AMT)	April 27, 2016	September 1, 2032	$30,000,000 Variable rate[1]	$15,450,000
Single Family Housing Revenue Bonds, 2016				
Series C (Non AMT)	November 30, 2016	September 1, 2046	$101,010,000 1.50-3.50%	$74,175,000
Series D (Variable Rate-AMT)	November 30, 2016	September 1, 2032	$28,990,000 Variable rate[1]	$23,745,000
Single Family Housing Revenue Bonds, 2017				
Series A (Non AMT)	September 30, 2017	September 1, 2032	$30,850,000 1.40-3.125%	$24,065,000
Series B (AMT)	September 30, 2017	March 1, 2040	$41,845,000 1.60-3.50%	$26,375,000
Series C (Variable Rate-Non-AMT)	September 30, 2017	September 1, 2047	$44,150,000 Variable rate[1]	$15,820,000
Single Family Housing Revenue Bonds, 2018				
Series A (Non AMT)	March 28, 2018	September 1, 2048	$73,120,000 1.85-4.00%	$32,280,000
Series B (Variable Rate-AMT)	March 28, 2018	March 1, 2048	$32,000,000 Variable rate[1]	$32,000,000
Single Family Housing Revenue Bonds, 2018				
Series C (Non AMT)	August 29, 2018	September 1, 2048	$171,045,000 1.90-4.00%	$93,270,000
Series D (Variable Rate-AMT)	August 29, 2018	September 1, 2048	$46,615,000 Variable rate[1]	$34,115,000
Single Family Housing Revenue Bonds, 2019				
Series A (Non AMT)	April 30, 2019	March 1, 2047	$108,345,000 1.70-3.70%	$99,595,000
Series B (AMT)	April 30, 2019	September 1, 2049	$38,960,000 4.00%	$37,285,000
Series C (Variable Rate-Non-AMT)	April 30, 2019	September 1, 2049	$41,045,000 Variable rate[1]	$41,045,000

	Date of Issue	Final Maturity	Amount of Issue and Interest Rate	Amount Outstanding
Single Family Housing Revenue Bonds, 2019				
Series D (Non AMT)	October 30, 2019	September 1, 2042	$125,000,000 1.40-3.05%	$117,455,000
Series E (AMT)	October 30, 2019	September 1, 2049	$46,815,000 3.75%	$44,480,000
Single Family Housing Revenue Bonds, 2020				
Series A (Non AMT)	June 10, 2020	September 1, 2050	$125,290,000. .45-3.50%	$124,020,000
Single Family Housing Revenue Bonds, 2020				
Series B (AMT)	September 16, 2020	September 1, 2027	$12,500,000 .30-1.50%	$12,500,000
Series C (Non AMT)	September 16, 2020	September 1, 2050	$72,255,000 1.30-3.00%	$72,255,000
TOTAL HOUSING INDENTURE INDEBTEDNESS AT PAR				**$1,199,930,000**
UNAMORTIZED ORIGINAL ISSUE PREMIUM				**$15,046,266**
TOTAL HOUSING INDENTURE INDEBTEDNESS				**$1,214,976,266**

[1]Variable rate remarketed weekly.

HOMEOWNERSHIP INDENTURE:

	Date of Issue	Final Maturity	Amount of Issue and Interest Rate	Amount Outstanding
Homeownership Revenue Bonds, 2011 Series A (Non-AMT)	November 18, 2011	March 1, 2028	$44,000,000 3.30-4.20%	$5,155,000
Homeownership Revenue Bonds, 2009 Series A, Subseries A-1 (Non-AMT)	November 18, 2011	September 1, 2041	$66,000,000 2.32%	$20,780,000
TOTAL HOMEOWNERSHIP INDENTURE INDEBTEDNESS AT PAR				**$25,935,000**

SUMMARY OF AGGREGATE HOUSING INDENTURE AND HOMEOWNERSHIP INDENTURE INDEBTEDNESS (as of September 30, 2020)

Description	Housing Indenture	% of Total	Homeownership Indenture	% of Total
Fixed Rate Debt	$961,740,000	80.15%	25,935,000	100.00%
Variable Rate Debt	238,190,000	19.85%	$-0-	0.00%
Total	**$1,199,930,000**	**100.00%**	**$25,935,000**	**100.00%**

HOUSING INDENTURE VARIABLE RATE INDEBTEDNESS AND RELATED HEDGES (as of September 30, 2020)

Description	Balance	% of Total
Interest Rate Swap with The Bank of New York Mellon	$77,305,000	32.46%
Interest Rate Swap with Royal Bank of Canada	60,290,000	25.31%
Interest Rate Swap with Barclays Bank plc	36,595,000	15.36%
No Interest Rate Swap	64,000,000	26.87%
Total Housing Indenture Variable Rate Debt	**$238,190,000**	**100.00%**

OTHER INDEBTEDNESS

At September 30, 2020, NIFA also had the following principal amounts of general and limited obligation indebtedness outstanding, which is not secured by the Housing Indenture or Homeownership Indenture:

Program	Balance
Housing Revenue Bonds	$7,980,700
Agricultural Finance Program Limited Obligation Bonds	19,063,900
Development Finance Program Limited Obligation Bonds (including industrial, manufacturing and commercial)	2,000,000
Multifamily Housing Program Limited Obligation Bonds	45,276,000
Healthcare Finance Program Limited Obligation Bonds	6,201,700
Total	**$80,522,300**

NEBRASKA INVESTMENT FINANCE AUTHORITY ("NIFA")
CONTINUING DISCLOSURE INFORMATION

APPENDIX D-1

SUMMARY OF SINGLE FAMILY MORTGAGE PROGRAM

The following sets forth certain information with respect to funds on deposit under the Housing Indenture and Homeownership Indenture to finance mortgage loans and mortgage-backed securities and information with respect to the mortgage loans and mortgage- backed securities financed with the proceeds of the Housing Bonds issued pursuant to the Housing Indenture and the Homeownership Bonds issued pursuant to the Homeownership Indenture. This information which is presented in reverse chronological order of date of Bond issuance by Indenture should *not* be considered predictive for the experience of the mortgage loans in the Program.

NEBRASKA INVESTMENT FINANCE AUTHORITY ("NIFA")
CONTINUING DISCLOSURE INFORMATION

As of September 30, 2020		Original Lendable/ Expended Bond Proceeds	Recycling and Other Funds Expended	Weighted Avg Pass Through Interest Rate	Principal Outstanding: Whole Mortgage Loans	Principal Outstanding: Mortgage-Backed Securities	Principal Outstanding: (2) Community Program Loans	(3) Percentage 90 or More Days Delinquent (Including Foreclosure)
HOUSING INDENTURE								
Series 2020 BC		49,071,420	$0	3.38%		$49,071,420		0.80%
Series 2020 A		122,905,334	0	3.09%		117,891,965		1.07%
Series 2019 DE		175,047,108	3,181,386	3.29%		155,794,541		2.05%
Series 2019 ABC		173,093,979	16,179	3.81%		142,088,693		2.67%
Series 2018 CD		200,666,393	5,419,469	3.80%		138,776,576		4.20%
Series 2018 AB		93,667,600	2,105,474	3.32%		73,426,518		1.67%
Series 2017 ABC		103,382,133	5,479,520	3.39%		54,973,715		1.57%
Series 2016 CD		127,001,054	11,459,920	3.00%		86,367,409		1.12%
Series 2016 AB		116,091,640	12,323,215	3.36%		64,945,019		1.34%
Series 2015 CD		121,012,757	12,320,132	3.14%		61,210,540		0.75%
Series 2015 AB		95,461,247	22,232,724	3.43%		45,541,679		1.16%
Series 2014 AB		97,831,258	24,722,895	3.51%		44,215,545		2.14%
Series 2013 EF		88,778,897	24,082,816	3.20%		39,641,642		1.54%
Series 2013 CD		102,004,098	19,378,176	2.72%		48,639,616		2.14%
Series 2013 AB		102,465,844	20,619,591	3.02%		45,913,824		1.57%
Retired Series	**(1)**	3,626,949,069	582,803,293	3.83%	921,185	214,523,017	24,293,155	1.77%
TOTAL HOUSING INDENTURE					$921,185	$1,383,021,719	$24,293,155	
HOMEOWNERSHIP INDENTURE								
Series 2011 A, Series 2009 A, Subseries A-1		109,985,158	0	3.33%	$0	$28,279,984	$0	0.55%

(1) Represents mortgage loans and mortgage-backed securities financed with Bonds issued pursuant to the Housing Indenture and which Bonds are no longer outstanding. Such mortgage loans and mortgage-backed securities remain pledged under the Housing Indenture. A portion of the principal payments and prepayments received on these mortgage loans and mortgage backed securities are dedicated to the payment of certain term bonds. (See D-5 of this Appendix D)

(2) Community Program Loans represent a.) mortgage loans (both first and second mortgage loans) originated by certain nonprofit entities (such as Habitat for Humanity of Omaha), and b.) Second Mortgage Homebuyer Assistance Loans ("HBA Loans") the proceeds of which are loaned for down payment and closing cost assistance in connection with first mortgage loans financed under the Housing Indenture. Community Program Loans do not have mortgage insurance or guarantees and bear interest at rates ranging from 0.0% to 7.3% with maturities from 7 to 30 years.

(3) Information does not include Community Program Loans

Unexpended Bond Proceeds

While Bonds issued by NIFA under the Housing and Homeownership Indentures are subject to redemption from unexpended original proceeds of such bonds, NIFA has not redeemed any Bonds from unexpended original proceeds under the Housing or Homeownership Indentures. See D-1-3 of this Appendix D which sets forth the principal amount of mortgage-backed securities or originated mortgage loans held by NIFA or the MasterServicer (to be delivered to the Trustee in future months or otherwise available to be delivered to the Trustee), the principal amount of mortgage loans closed (to be delivered to the Master Servicer in future months or otherwise available to be delivered to the Master Servicer) and the principal amount of mortgage loan reservations taken by NIFA.

Prepayments / Cross Calling- HOUSING INDENTURE

Loan prepayments held under the Housing Indenture are either applied to the purchase of new mortgage-backed securities or to the redemption of Bonds. Except as otherwise set forth in a Supplemental Indenture, prepayments and excess revenues received from any Series listed on page D-1-1 are available to call any series of Bonds under the Housing Indenture. NIFA makes determinations regarding redemptions based on a number of factors, including relative interest rates, anticipated maturity lengths and overall bond and mortgage portofolio management. As part of NIFA's active management of its Bond and mortgage portfolios, the methodology used in connection with its debt service payments and redemptions on any payment date may or may not be used in connection with future redemptions. As permitted under the Housing Indenture, NIFA reserves the right to alter its methodology for redeeming Bonds to further optimize the financing of mortgage loans and mortgage-backed securities as part of the Single Family Program. See D-2 of this Appendix D for a Historical Mortgage Prepayment Report as of September 30, 2020

See D-3 and D-4 of this Appendix D for a list of CUSIP numbers for mortgage-backed securities pledged to the Housing and Homeownership Indentures.

Information on page D-1-1 consists of the following categories at September 30, 2020.

Category	Principal Outstanding	% of Total	% 90 or more days delinquent
HOUSING INDENTURE:			
GNMA Mortgage-Backed Securities, at par	693,282,605	50.09%	0.18%
Fannie Mae Mortgage-Backed Securities, at par	689,207,349	49.80%	3.95%
Freddie Mac Mortgage-Backed Securities, at par	531,765	.04%	0.00%
Whole Mortgage Loans (1st mortgages), at par[1,2]	921,185	.07%	0.00%
TOTAL[3]	**$ 1,383,942,904**	**100.00%**	**1.88%**
HOMEOWNERSHIP INDENTURE:			
GNMA Mortgage-Backed Securities, at par	$26,498,920	93.70%	0.29%
Fannie Mae Mortgage-Backed Securities, at par	1,781,064	6.30%	4.00%
TOTAL	**$28,279,984**	**100.00%**	**0.55%**

[1]All whole mortgage loans (1st mortgage loans) are either (i) insured by the FHA, (ii) guaranteed by USDA/RD or (iii) guaranteed by VA.
[2]Excludes Community Program Loans
[3]In addition to the categories of whole mortgage loans and mortgage backed securities listed above for the Housing Indenture, NIFA also had outstanding, as of September 30, 2020, Community Program Loans in the aggregate principal amount of $24,293,155. Such Community Program Loans do not have mortgage insurance or guaranties and most are subordinate to preexisting first liens. For purposes of cash flow analysis, these loans are assumed to have no probability of repayment and are not considered as assets of the Program.

Ongoing NIFA Single Family Program

The following sets forth as of September 30, 2020, the principal amount of mortgage backed securities held by NIFA in its general operating fund and/or credited thereto, the principal amount of originated whole mortgage loans held by the master servicer, the principal amount of whole mortgage loans closed but not yet held by the master servicer, and the principal amount of mortgage loan reservations taken by NIFA. (See Note 1)

Mortgage Interest Rate	Mortgage Backed Securities Held by NIFA	Whole Mortgage Loans Held by Master Servicer	Whole Mortgage Loans Closed but Not Yet Held by Master Servicer	Mortgage Loan Reservations Taken by NIFA	Total
2.375%	-0-	-0-	-0-	571,000	571,000
2.500%	-0-	-0-	-0-	368,000	368,000
2.625%	-0-	-0-	-0-	1,484,000	1,484,000
2.750%	-0-	-0-	-0-	1,503,000	1,503,000
2.875%	-0-	669,000	290,000	4,562,000	5,521,000
3.125%	-0-	850,000	273,000	4,827,000	5,950,000
3.250%	-0-	-0-	-0-	3,074,000	3,074,000
3.375%	-0-	3,740,000	3,431,000	12,423,000	19,594,000
3.500%	-0-	121,000	105,000	-0-	226,000
3.625%	-0-	5,364,000	2,517,000	4,112,000	11,993,000
3.750%	-0-	-0-	108,000	-0-	108,000
3.875%	-0-	1,164,000	437,000	-0-	1,601,000
4.000%	-0-	599,000	347,000	150,000	1,096,000
4.125%	-0-	-0-	-0-	120,000	120,000
4.250%	-0-	100,000	-0-	-0-	100,000
5.000%	-0-	-0-	216,000	-0-	216,000
TOTAL	**$-0-**	**$12,607,000**	**$7,724,000**	**$33,194,000**	**$55,525,000**

Note 1 At the direction of NIFA, the master servicer will issue or cause to be issued mortgage-backed securities, backed by whole mortgage loans currently being held by the master servicer. Such mortgage-backed securities will thereafter be available for delivery to one or more trustees for bonds issued by NIFA to fund its Program, to NIFA or to the provider of interim financing as described in this Note 1. NIFA has purchased and may continue to purchase with its general operating funds mortgage-backed securities backed by mortgage loans held by the master servicer. Additionally, NIFA has used and intends to continue to use advances provided by the Federal Home Loan Bank of Topeka (the "FHLB of Topeka"), for the purchase of mortgage-backed securities backed by mortgage loans held by the master servicer as available from time to time. In addition to the Housing Bonds issued from time to time pursuant to the Housing Indenture, NIFA may elect to enter into one or more other indentures for the issuance of bonds to finance mortgage loans. Upon the issuance of Housing Bonds and/or other bonds, NIFA anticipates, directing the delivery of those whole mortgage loans currently held by the master servicer when backed by mortgage-backed securities, together with the mortgage-backed securities held by NIFA or pledged by NIFA to the FHLB of Topeka to either or both of the trustee for the Housing Bonds and/or the trustee for the other bonds, as applicable. However, rather than deliver the mortgage-backed securities to either the trustee for the Housing Bonds or the trustee for the other bonds, NIFA may elect to continue to hold the mortgage-backed securities as assets of NIFA or dispose of the mortgage-backed securities in such manner as determined by NIFA. In the event mortgage loans held by the master servicer do not become backed by mortgage-backed securities, such mortgage loans may be delivered to the trustee for the Housing Bonds for purchase as whole loans with proceeds available under the Housing Indenture.

NEBRASKA INVESTMENT FINANCE AUTHORITY ("NIFA")
CONTINUING DISCLOSURE INFORMATION

OTHER HOUSING PROGRAMS OF NIFA

Single Family

NIFA's single-family program was established by its predecessor, the Nebraska Mortgage Finance Fund, in March 1980. The following information describes those single-family loans financed through the issuance of bonds which were not issued under the Housing Indenture or Homeownership Indenture. To fund its prior single-family programs, NIFA issued mortgage revenue bonds financing mortgage loans in the amount of $1,469,906,000. As of September 30, 2020, approximately $547,000 of such mortgage loans remained outstanding (of which $208,000 represents mortgage-backed securities which are now assets of the Housing Indenture and included in the information on pages D-1-1 and D-1-2).

On June 29, 2011, NIFA issued its Housing Revenue Bonds 2011 Series 1, which financed mortgage-backed securities backed by qualifying mortgage loans in the amount of $43,558,500. Such bonds were sold privately to a single institutional investor. As of September 30, 2020, approximately $7,980,752 of such mortgage loans remained outstanding.

The mortgage loans and mortgage-backed securities financed by the above-described other single-family programs are not pledged as security for the Housing Bonds or Homeownership Bonds.

Other Housing Programs

NIFA has also issued Home Improvement Loan Revenue Bonds for the purpose of acquiring certain notes made to finance home improvements on residential real property occupied by low- and moderate-income persons in Nebraska and various series of multifamily housing revenue bonds.

NIFA approved a Mortgage Credit Certificate ("MCC") Program, offering a federal tax credit to low- and moderate- income buyers in connection with private financing to purchase, improve or rehabilitate single-family residences. No MCC's have been issued by NIFA to date.

NIFA anticipates developing additional housing programs to the extent permitted by the Nebraska Investment Finance Authority Act and/or federal tax legislation.

NEBRASKA INVESTMENT FINANCE AUTHORITY ("NIFA")
CONTINUING DISCLOSURE INFORMATION

Historical Mortgage Prepayment Report HOUSING AND HOMEOWNERSHIP INDENTURES - As of September 2020

				1 Year PSA													
Year of Origin	**Original Balance**	**Current Balance**	**Current WAC**	**1995**	**1996**	**1997**	**1998**	**1999**	**2000**	**2001**	**2002**	**2003**	**2004**	**2005**	**2006**	**2007**	**2008**
Before 1995	688,862,602	354,586	7.28%	138	184	188	323	334	194	323	419	635	565	358	343	251	187
1995	134,933,865	565,260	7.41%		99	108	190	252	204	326	455	656	540	335	387	234	231
1996	139,647,350	880,278	6.89%			70	113	180	167	226	316	588	497	403	301	227	200
1997	232,273,512	1,994,502	6.89%				100	131	151	198	316	606	573	407	322	224	223
1998	170,775,904	1,565,807	6.99%					126	124	184	281	553	558	421	297	244	221
1999	215,930,803	3,260,466	6.25%						91	118	196	436	505	383	262	235	211
2000	230,712,724	2,977,020	6.43%							147	230	574	599	421	321	319	230
2001	156,519,620	2,702,228	6.60%								148	347	485	404	297	226	243
2002	188,783,326	5,886,044	6.31%									174	264	289	232	211	229
2003	135,129,100	7,620,001	5.47%										142	202	164	162	162
2004	105,838,516	8,266,596	5.14%											136	132	153	142
2005	114,398,155	11,267,871	4.84%												104	130	146
2006	306,370,249	18,720,595	4.83%													127	119
2007	464,492,143	24,428,580	5.58%														91
2008	304,795,515	17,889,722	5.99%														
2009	18,095,623	3,163,169	5.68%														
2010	165,765,689	29,743,183	4.74%														
2011	95,445,255	23,264,747	4.15%														
2012	61,125,683	20,277,591	3.54%														
2013	236,901,573	95,074,879	3.06%														
2014	200,926,426	78,898,255	4.04%														
2015	245,306,535	130,935,924	3.57%														
2016	190,518,154	119,425,717	3.51%														
2017	205,175,683	149,562,276	3.82%														
2018	284,330,270	217,839,020	4.31%														
2019	321,899,299	280,738,707	4.16%														
2020	158,992,685	154,919,848	3.72%														
Sub-Total	5,773,946,260	1,412,222,888	4.02%														
Grand Total	**5,773,946,260**	**1,412,222,888**	**4.02%**	**138**	**155**	**141**	**196**	**204**	**141**	**190**	**264**	**456**	**424**	**305**	**214**	**154**	**123**

Notes:
The figures above are based on information currently available and are not guaranteed.
Values in the "Before 1995" cohort are based on loans that were outstanding on 12/31/1994.
* indicates that the prepayment speed is not meaningful since the size of the cohort is less than 30 loans or the origination period is incomplete.

NEBRASKA INVESTMENT FINANCE AUTHORITY ("NIFA")
CONTINUING DISCLOSURE INFORMATION

Historical Mortgage Prepayment Report HOUSING AND HOMEOWNERSHIP INDENTURES - As of September 2020

					1 Year PSA												
Year of Origin	**Original Balance**	**Current Balance**	**Current WAC**	**No. of Loan**	**2009**	**2010**	**2011**	**2012**	**2013**	**2014**	**2015**	**2016**	**2017**	**2018**	**2019**	**Partial 2020**	**Lifetime**
Before 1995	688,862,602	354,586	7.28%	107	238	206	208	217	331	248	272	291	337	331	375	521	350
1995	134,933,865	565,260	7.41%	40	181	153	237	214	342	166	318	188	230	168	194	314	319
1996	139,647,350	880,278	6.89%	49	210	233	183	290	299	277	255	174	352	276	265	267	308
1997	232,273,512	1,994,502	6.89%	84	223	267	184	282	279	164	216	224	310	234	183	213	302
1998	170,775,904	1,565,807	6.99%	55	276	258	242	356	268	180	235	180	258	281	261	314	309
1999	215,930,803	3,260,466	6.25%	64	230	293	237	302	343	220	274	261	183	225	158	256	291
2000	230,712,724	2,977,020	6.43%	87	268	239	186	209	305	199	197	270	291	177	219	316	317
2001	156,519,620	2,702,228	6.60%	54	302	347	267	374	414	237	223	270	244	219	187	252	311
2002	188,783,326	5,886,044	6.31%	74	234	303	251	349	410	311	245	216	216	301	189	305	279
2003	135,129,100	7,620,001	5.47%	63	224	292	191	316	335	272	232	260	291	144	246	225	243
2004	105,838,516	8,266,596	5.14%	87	236	242	204	252	345	228	226	235	286	187	183	234	227
2005	114,398,155	11,267,871	4.84%	91	199	169	198	295	292	227	261	308	248	135	133	235	219
2006	306,370,249	18,720,595	4.83%	169	200	294	310	380	499	322	359	277	286	220	232	231	287
2007	464,492,143	24,428,580	5.58%	225	182	279	303	435	596	410	360	340	384	260	185	219	323
2008	304,795,515	17,889,722	5.99%	182	246	245	296	424	534	411	367	353	392	251	238	242	332
2009	18,095,623	3,163,169	5.68%	23		*	*	*	*	*	*	*	*	*	*	*	*
2010	165,765,689	29,743,183	4.74%	72			90	179	227	213	263	286	315	218	264	352	240
2011	95,445,255	23,264,747	4.15%	61				128	177	163	218	265	321	177	227	346	218
2012	61,125,683	20,277,591	3.54%	40					152	129	186	210	184	158	249	285	183
2013	236,901,573	95,074,879	3.06%	136						84	107	173	181	213	207	283	171
2014	200,926,426	78,898,255	4.04%	127							130	164	213	219	295	370	209
2015	245,306,535	130,935,924	3.57%	147								103	108	164	211	330	161
2016	190,518,154	119,425,717	3.51%	115									97	126	176	283	145
2017	205,175,683	149,562,276	3.82%	118										92	136	252	127
2018	284,330,270	217,839,020	4.31%	177											150	346	186
2019	321,899,299	280,738,707	4.16%	209												341	319
2020	158,992,685	154,919,848	3.72%	169													*
Sub-Total	5,773,946,260	1,412,222,888	4.02%	2,825													
Grand Total	**5,773,946,260**	**1,412,222,888**	**4.02%**	**2,825**	**194**	**265**	**244**	**324**	**386**	**220**	**201**	**192**	**190**	**163**	**178**	**270**	

Notes:

The figures above are based on information currently available and are not guaranteed.

Values in the "Before 1995" cohort are based on loans that were outstanding on 12/31/1994.

* indicates that the prepayment speed is not meaningful since the size of the cohort is less than 30 loans or the origination period is incomplete.

NEBRASKA INVESTMENT FINANCE AUTHORITY ("NIFA")
CONTINUING DISCLOSURE INFORMATION

APPENDIX D-3

POOL INFORMATION FOR MORTGAGE-BACKED SECURITIES AND MORTGAGE LOANS PLEDGED PURSUANT TO THE HOUSING INDENTURE AS OF SEPTEMBER 30, 2020

Filing for Quarter
ending 9/30/20

Pool Type	CUSIP#	Pass Through Interest Rate (%)	Par Amount Outstanding	Pool Type	CUSIP#	Pass Through Interest Rate (%)	Par Amount Outstanding
RETIRED SERIES				**RETIRED SERIES**			
FNMA	31376EUS7	6.140	$ 28,056.42	FNMA	3138Y5PX8	3.525	1,349,010.76
FNMA	31376EUT5	6.350	41,527.80	FNMA	3138Y5PY6	4.025	137,453.93
FNMA	31376EUU2	6.350	17,027.39	FNMA	3138YAYG4	4.025	946,232.34
FNMA	31376EUV0	6.140	11,686.90	FNMA	3138YAYH2	4.025	225,300.41
FNMA	31376EUX6	6.140	23,107.15	FNMA	3138YDYU7	3.775	783,710.29
FNMA	31376EVA5	6.350	10,284.10	FNMA	3138YDYV5	4.025	244,921.73
FNMA	31376EVB3	6.490	27,568.27	FNMA	3138YFVB7	3.525	162,653.31
FNMA	31376EVF4	6.400	34,335.99	FNMA	3138YJVN3	3.525	160,798.00
FNMA	31376EVK3	6.140	18,182.69	FNMA	3138YJVP8	3.775	502,825.92
FNMA	31376EVM9	6.400	3,661.71	FNMA	3138YRMA3	3.775	119,644.58
FNMA	31376EVN7	6.770	12,938.29	FNMA	3138YTA38	3.275	87,023.28
FNMA	31378FPD1	6.400	30,810.70	FNMA	3138YTA46	3.275	813,020.72
FNMA	31378FPF6	6.140	34,934.16	FNMA	3138YTAY0	2.775	990,747.51
FNMA	31378FPL3	6.010	56,929.91	FNMA	3138YTAZ7	2.775	2,412,434.12
FNMA	31378FPM1	6.140	27,199.43	FNMA	3138YVS59	3.525	519,324.14
FNMA	31378FPN9	6.010	11,723.98	FNMA	3138YVS67	3.275	520,713.82
FNMA	31378FPR0	6.140	9,702.47	FNMA	31390HLM5	6.060	71,296.19
FNMA	31378FPV1	5.950	7,372.31	FNMA	31390HLN3	6.580	61,070.19
FNMA	31378FPW9	5.950	18,641.16	FNMA	31390HLS2	5.260	128,236.88
FNMA	31379RL55	6.140	13,842.24	FNMA	31391QSQ8	5.260	19,255.29
FNMA	31379RL71	5.950	20,336.54	FNMA	31391QST2	6.060	187,968.01
FNMA	31379RMB1	5.650	10,636.63	FNMA	31402JKE6	2.490	239,777.36
FNMA	31383M2W2	5.650	11,787.27	FNMA	31402JKL0	5.580	155,169.82
FNMA	31383M2Z5	5.650	31,554.33	FNMA	31404N3Q7	2.490	166,273.49
FNMA	31384HJJ3	5.950	38,781.06	FNMA	31404N3R5	4.790	86,185.31
FNMA	31384HJL8	5.950	13,491.44	FNMA	31404N3T1	5.290	32,082.28
FNMA	31384HJM6	6.350	11,169.12	FNMA	31404N3U8	5.880	23,166.70
FNMA	31384HJN4	5.650	16,336.04	FNMA	31405XZ22	4.990	64,557.92
FNMA	31384HJP9	6.350	25,696.07	FNMA	31405XZ30	6.080	140,457.84
FNMA	31385NHH5	7.580	14,397.76	FNMA	31405XZ48	4.390	48,703.84
FNMA	31385NHJ1	6.770	24,772.59	FNMA	31405XZ55	4.790	62,992.17
FNMA	31385NHN2	7.580	51,816.30	FNMA	31405XZW6	4.990	45,772.77
FNMA	31385NHQ5	7.100	24,006.20	FNMA	31405XZX4	4.590	166,897.56
FNMA	31386W3A4	5.490	84,249.87	FNMA	31405XZY2	2.490	241,305.64
FNMA	31386W3E6	6.350	52,061.77	FNMA	31406TN31	5.290	50,186.72
FNMA	31388PF63	6.490	24,967.09	FNMA	31406TN49	2.490	60,438.83
FNMA	31388PFZ9	6.580	37,456.12	FNMA	31406TN64	4.590	79,175.07
FNMA	3138XCPV8	2.775	179,491.58	FNMA	31406TN80	4.390	50,351.21
FNMA	3138XCPW6	2.775	478,491.05	FNMA	31406TPB1	2.490	332,964.25
FNMA	3138XGC27	2.275	543,700.41	FNMA	31407EQH9	4.590	65,781.59
FNMA	3138XGC35	2.775	416,676.76	FNMA	31407EQK2	5.580	43,001.26
FNMA	3138XGC68	3.275	372,994.48	FNMA	31407Q4X1	4.390	48,472.05
FNMA	3138XGC84	3.775	50,395.48	FNMA	31407Q5A0	4.790	59,663.20
FNMA	3138XH6Z9	3.775	504,378.37	FNMA	31407Q5C6	5.880	29,971.90
FNMA	3138XH7A3	4.025	114,798.72	FNMA	31408B7A0	5.540	173,487.34
FNMA	3138XH7B1	4.025	474,241.59	FNMA	31408B7B8	5.480	186,998.64
FNMA	3138XH7C9	4.525	256,237.15	FNMA	31408BE46	3.490	126,123.51
FNMA	3138XLE73	3.525	94,598.70	FNMA	31408BEP9	5.480	77,136.36
FNMA	3138XLE81	4.025	69,702.05	FNMA	31408BER5	5.480	143,286.64
FNMA	3138XLE99	4.025	55,581.69	FNMA	31409WJF9	4.790	30,086.67
FNMA	3138XLFB3	4.275	84,869.69	FNMA	3140E7CR9	2.775	681,455.91
FNMA	3138XPUL5	3.525	1,622,568.52	FNMA	3140E7CS7	3.025	1,447,270.82
FNMA	3138XPUM3	3.775	225,917.19	FNMA	3140E7CZ1	3.775	349,644.87
FNMA	3138XRPA1	2.775	115,429.76	FNMA	3140E8Z43	3.025	741,353.29
FNMA	3138XXET9	4.025	260,677.20	FNMA	3140E8Z76	3.525	347,866.64
FNMA	3138XZY21	3.525	648,986.63	FNMA	3140E8Z84	3.775	795,708.45
FNMA	3138XZYZ8	4.025	395,116.20	FNMA	3140EBBJ9	2.775	176,802.96

Pool Type	CUSIP#	Pass Through Interest Rate (%)	Par Amount Outstanding	Pool Type	CUSIP#	Pass Through Interest Rate (%)	Par Amount Outstanding
RETIRED SERIES				**RETIRED SERIES**			
FNMA	3140F7KK4	3.550	818,774.25	FNMA	31410TRN7	5.740	288,814.48
FNMA	3140F8L54	3.050	784,647.90	FNMA	31410XMQ6	3.490	466,877.23
FNMA	3140FAMH2	2.800	1,279,269.21	FNMA	31410XMR4	5.490	17,037.08
FNMA	3140FAMK5	3.300	669,709.62	FNMA	31410XMS2	2.170	301,702.51
FNMA	3140FAML3	3.550	693,826.94	FNMA	31410XMT0	3.170	332,308.57
FNMA	3140FSG56	3.050	2,093,268.77	FNMA	31410XMU7	5.540	175,081.37
FNMA	3140FVKM7	2.550	820,768.85	FNMA	31410XMV5	5.740	81,302.93
FNMA	3140FVKN5	3.050	1,686,198.93	FNMA	31410XMW3	5.740	141,242.77
FNMA	3140FVKP0	3.050	933,345.63	FNMA	31410XMX1	5.740	30,919.39
FNMA	3140FVKQ8	3.300	1,015,999.69	FNMA	31410XMZ6	6.180	168,005.87
FNMA	3140FVKR6	3.550	393,739.55	FNMA	31410Y4Y7	5.490	94,112.35
FNMA	3140GPY28	3.050	396,371.42	FNMA	31410Y5B6	5.840	52,354.38
FNMA	3140GPY36	3.300	3,542,336.39	FNMA	31410Y5C4	5.840	47,942.64
FNMA	3140GPY44	3.550	671,454.35	FNMA	31410Y5D2	5.840	83,424.88
FNMA	3140GPYX0	2.550	484,612.12	FNMA	31411CSA0	3.490	338,404.68
FNMA	3140GPYY8	2.800	102,049.94	FNMA	31411CSG7	5.740	55,745.40
FNMA	3140GPYZ5	3.050	811,692.16	FNMA	31411CSH5	5.740	145,392.13
FNMA	3140GRVM3	3.300	3,176,811.26	FNMA	31411CSJ1	5.840	140,322.31
FNMA	3140GTGB0	3.300	1,696,109.54	FNMA	31411CSK8	5.840	148,692.78
FNMA	3140HAD98	3.050	1,151,914.05	FNMA	31411CSL6	5.980	174,047.75
FNMA	3140HHR49	3.300	940,757.46	FNMA	31411CSM4	6.180	40,776.24
FNMA	3140HLZB5	3.300	565,709.05	FNMA	31411FT20	5.190	67,304.69
FNMA	3140JGJ71	3.550	190,689.90	FNMA	31411FT53	5.490	30,773.17
FNMA	3140JHNX7	4.175	265,240.83	FNMA	31411FT61	5.590	58,525.45
FNMA	3140JKAR7	3.675	1,002,548.30	FNMA	31411FT79	2.170	390,028.12
FNMA	3140JMRW4	4.550	2,519,988.99	FNMA	31411FT87	3.170	267,851.05
FNMA	3140JV5N8	3.175	966,494.56	FNMA	31411FUB8	5.540	126,625.85
FNMA	3140JV5R9	3.675	448,136.53	FNMA	31411FUC6	5.540	64,652.50
FNMA	3140JVAK8	4.300	197,737.52	FNMA	31411FUE2	5.740	146,309.45
FNMA	3140JVAN2	3.550	2,546,578.26	FNMA	31411FUF9	5.740	181,576.87
FNMA	3140JVAQ5	4.050	1,596,584.66	FNMA	31411FUG7	5.840	58,808.13
FNMA	3140JYD52	2.925	123,529.75	FNMA	31411H3P3	5.540	299,551.65
FNMA	3140JYD60	3.050	3,091,001.60	FNMA	31411H3Q1	5.540	111,133.99
FNMA	3140JYD78	3.175	1,912,900.95	FNMA	31411H3R9	5.580	145,250.25
FNMA	3140JYEC6	3.550	1,431,698.20	FNMA	31411H3U2	5.740	73,540.33
FNMA	3140JYED4	3.675	1,463,458.64	FNMA	31411NF28	5.540	97,030.10
FNMA	3140K4BA7	2.675	379,228.86	FNMA	31411NF51	5.980	30,302.28
FNMA	3140K4BB5	2.800	137,172.66	FNMA	31411NFP7	3.490	36,865.21
FNMA	3140K4BC3	2.925	7,217,474.71	FNMA	31411NFR3	4.490	88,988.90
FNMA	3140K4BD1	3.050	3,948,404.70	FNMA	31411NFS1	5.290	45,118.85
FNMA	3140K4BG4	2.550	677,163.24	FNMA	31411NFV4	3.170	169,508.45
FNMA	31410M6R6	3.490	348,733.89	FNMA	31411NFX0	5.340	156,268.52
FNMA	31410M6T2	4.990	152,460.37	FNMA	31411NH42	2.170	67,519.00
FNMA	31410M6V7	5.140	39,331.09	FNMA	31411NH67	5.340	81,516.66
FNMA	31410M6Y1	5.580	50,200.00	FNMA	31411NH75	5.340	67,031.53
FNMA	31410SKM8	5.340	59,649.24	FNMA	31411V5U9	5.340	160,675.92
FNMA	31410SKN6	5.340	215,442.07	FNMA	31411V5V7	5.440	399,737.63
FNMA	31410SKP1	5.540	42,667.61	FNMA	31411V5W5	5.540	113,285.60
FNMA	31410THB4	5.090	84,430.68	FNMA	31412AY24	5.480	74,366.93
FNMA	31410THE8	5.140	46,680.97	FNMA	31412AYQ1	5.090	103,151.58
FNMA	31410THF5	5.140	42,998.35	FNMA	31412AYR9	5.190	14,787.67
FNMA	31410THG3	5.340	136,378.85	FNMA	31412AYT5	4.490	157,893.63
FNMA	31410THH1	5.540	220,193.21	FNMA	31412AYU2	5.340	249,457.62
FNMA	31410TRB3	3.490	362,046.32	FNMA	31412AYV0	5.440	58,602.62
FNMA	31410TRJ6	5.340	83,810.88	FNMA	31412YJ94	4.940	348,039.98
FNMA	31410TRL1	5.540	197,000.38	FNMA	31412YKC5	5.440	98,310.64

Pool Type	CUSIP#	Pass Through Interest Rate (%)	Par Amount Outstanding	Pool Type	CUSIP#	Pass Through Interest Rate (%)	Par Amount Outstanding
RETIRED SERIES				**RETIRED SERIES**			
FNMA	31412YKF8	5.780	58,411.00	FNMA	31416BJ66	5.640	71,180.68
FNMA	31412YKG6	3.490	143,767.40	FNMA	31416BJ74	6.780	82,806.79
FNMA	31413CV22	5.780	38,431.71	FNMA	31416BJ82	6.240	39,037.66
FNMA	31413CVS5	5.090	77,760.57	FNMA	31416JKC4	6.140	120,866.13
FNMA	31413CVT3	5.190	139,488.24	FHLMC	31286DLK5	5.640	145,170.09
FNMA	31413CVV8	4.940	47,461.98	FHLMC	31286DLL3	5.840	162,516.26
FNMA	31413GQ78	5.190	39,782.67	FHLMC	31335YVQ6	5.740	30,029.38
FNMA	31413GQ86	2.170	97,881.50	FHLMC	31335YXX9	5.540	82,499.19
FNMA	31413GQ94	3.170	81,509.10	GNMA	3617A9W45	2.750	761,122.24
FNMA	31413GRA0	4.490	75,357.10	GNMA	3617A9W52	3.000	667,959.93
FNMA	31413GRG7	5.640	174,425.03	GNMA	3617A9W60	3.000	640,947.04
FNMA	31413QF37	5.590	83,626.02	GNMA	3617A9WW3	2.500	1,233,063.79
FNMA	31413QF45	3.170	234,365.19	GNMA	3617AAD68	2.750	915,562.63
FNMA	31413QF60	5.140	91,267.49	GNMA	3617AAKP8	3.500	408,603.81
FNMA	31413QF78	5.340	57,933.75	GNMA	3617AT6C2	3.000	1,548,985.69
FNMA	31413QGD4	5.880	51,573.37	GNMA	3617ATVL4	3.750	1,206,255.35
FNMA	31413ULL1	5.390	66,772.74	GNMA	3617ATZF3	3.500	684,016.89
FNMA	31413ULR8	5.140	169,398.09	GNMA	3617ATZG1	3.750	903,070.62
FNMA	31413ULS6	5.340	40,590.82	GNMA	3617AUGT1	3.500	2,848,636.61
FNMA	31413ULU1	5.540	211,707.12	GNMA	3617AUJP6	3.000	1,331,478.74
FNMA	31413ULZ0	6.180	54,814.62	GNMA	3617AUJQ4	3.500	2,086,612.63
FNMA	31413YAZ4	5.980	94,022.01	GNMA	3617AUQG8	2.750	71,652.19
FNMA	31413YCG4	4.940	97,651.55	GNMA	3617AUQH6	3.000	1,860,642.04
FNMA	31413YCH2	5.140	56,139.98	GNMA	3617AUTC4	3.500	2,723,239.20
FNMA	31413YCJ8	5.340	113,773.64	GNMA	3617G84Q3	3.125	282,113.71
FNMA	31413YCS8	5.780	26,861.17	GNMA	3617G84R1	3.250	701,644.98
FNMA	31413YCT6	5.980	99,305.26	GNMA	3617G9HV6	3.125	65,544.92
FNMA	31413YCU3	6.180	94,623.31	GNMA	3617G9HZ7	3.625	673,095.34
FNMA	31414JLV3	5.440	80,922.81	GNMA	3617G9MN8	3.500	801,675.28
FNMA	31414JLZ4	5.840	43,299.21	GNMA	3617HF3G9	3.750	1,775,702.10
FNMA	31414LRR1	4.940	213,025.20	GNMA	3617HF3K0	4.250	460,496.84
FNMA	31414LRS9	5.140	49,994.10	GNMA	3617HFTD8	3.625	962,504.23
FNMA	31414LRU4	5.440	62,902.03	GNMA	3617HFWQ5	3.750	1,773,927.55
FNMA	31414LRW0	5.640	18,061.62	GNMA	3617JSQU3	3.000	1,294,875.41
FNMA	31414LRZ3	5.880	35,717.58	GNMA	3617LEPR9	2.625	843,450.98
FNMA	31414PW88	4.940	126,096.77	GNMA	3617LEPS7	2.750	302,711.09
FNMA	31414PWV7	5.390	52,213.62	GNMA	3617LEPT5	2.875	2,356,167.93
FNMA	31414PXB0	5.540	52,524.32	GNMA	3617LEPU2	3.000	222,155.75
FNMA	31414TGN5	4.940	46,496.97	GNMA	3617LEPV0	3.375	6,219,413.83
FNMA	31414TGP0	5.140	77,785.58	GNMA	36182AGN5	1.750	626,162.78
FNMA	31414TGQ8	5.440	569,768.34	GNMA	36182AGP0	2.000	2,143,071.25
FNMA	31414TGS4	5.640	72,377.84	GNMA	36182AKB6	2.500	914,125.34
FNMA	31414TGT2	5.780	168,734.86	GNMA	36182AKC4	2.500	1,064,416.71
FNMA	31414YA67	5.190	45,649.41	GNMA	36182AKD2	2.750	458,453.64
FNMA	31415LZ26	4.940	194,555.20	GNMA	36182AND9	2.000	375,545.09
FNMA	31415LZ34	5.340	117,069.11	GNMA	36182ANF4	2.250	269,357.74
FNMA	31415LZ67	5.740	74,615.16	GNMA	36182ANH0	2.500	405,321.01
FNMA	31415LZ83	6.140	58,203.27	GNMA	36182ANJ6	2.750	124,581.66
FNMA	31415PTF5	5.440	171,441.87	GNMA	36182ANK3	3.000	1,374,065.68
FNMA	31415PTG3	5.440	36,919.50	GNMA	36182ANM9	3.250	1,160,372.72
FNMA	31415PTN8	5.780	63,767.05	GNMA	36182J2P6	3.250	1,074,312.68
FNMA	31415QJ80	5.840	155,144.96	GNMA	36182J6G2	3.750	1,061,670.99
FNMA	31415SFU1	6.880	25,407.54	GNMA	36182JC67	3.750	692,005.85
FNMA	31415U7E1	5.340	33,614.57	GNMA	36182JC75	4.000	70,401.22
FNMA	31415XDD0	6.040	46,202.15	GNMA	36182JC83	4.250	432,225.04
FNMA	31415Y2Z1	5.790	20,578.15	GNMA	36182JE32	3.500	899,650.86

Pool Type	CUSIP#	Pass Through Interest Rate (%)	Par Amount Outstanding	Pool Type	CUSIP#	Pass Through Interest Rate (%)	Par Amount Outstanding
RETIRED SERIES				**RETIRED SERIES**			
GNMA	36182JE40	3.750	104,603.96	GNMA	36201TA56	5.580	183,608.93
GNMA	36182JE57	3.750	386,785.83	GNMA	36201TA72	5.880	181,548.13
GNMA	36182JE65	4.250	172,706.90	GNMA	36201TA80	6.060	392,018.18
GNMA	36182JE81	4.000	107,652.96	GNMA	36201TAD9	6.530	263,005.54
GNMA	36182JEY4	3.000	321,445.23	GNMA	36201TAP2	6.530	103,265.50
GNMA	36182JEZ1	3.250	241,806.05	GNMA	36201TAQ0	5.260	48,858.33
GNMA	36182JH39	3.750	320,475.80	GNMA	36201TAV9	6.530	238,350.59
GNMA	36182JHL9	3.250	1,667,321.62	GNMA	36201TB22	5.880	317,099.60
GNMA	36183QDK8	3.500	750,668.27	GNMA	36201TB89	2.490	140,272.62
GNMA	36183QE76	3.000	298,384.84	GNMA	36201TB97	4.190	52,049.16
GNMA	36183QE84	3.500	430,649.87	GNMA	36201TBH9	2.490	222,517.19
GNMA	36183QEC5	2.750	74,395.26	GNMA	36201TBN6	5.580	115,179.19
GNMA	36183QEF8	3.750	210,313.12	GNMA	36201TBP1	5.880	161,138.56
GNMA	36183QVQ5	3.750	97,717.28	GNMA	36201TBQ9	6.060	87,232.89
GNMA	36183QZL2	3.000	151,136.56	GNMA	36201TC54	4.990	67,902.62
GNMA	36183RFD0	3.000	94,578.58	GNMA	36201TC70	5.880	96,303.20
GNMA	36185BQC3	3.000	1,187,478.36	GNMA	36201TCB1	5.580	52,720.55
GNMA	36185BQD1	3.500	155,572.86	GNMA	36201TCC9	5.880	144,930.09
GNMA	36192UEV3	2.500	612,183.00	GNMA	36201TCS4	4.790	29,567.44
GNMA	36192UEX9	3.000	11,120.06	GNMA	36201TCU9	5.580	36,376.35
GNMA	36192UEY7	3.500	236,615.50	GNMA	36201TCV7	5.880	288,933.07
GNMA	36194GLW2	3.250	1,308,493.67	GNMA	36201TDE4	2.490	111,703.50
GNMA	36196H3H1	2.500	552,627.17	GNMA	36201TDG9	4.790	93,335.69
GNMA	36196H3J7	3.000	104,586.82	GNMA	36203HS36	7.190	5,589.95
GNMA	36196H3L2	3.250	719,196.48	GNMA	36203HS85	6.860	7,100.95
GNMA	36196H3N8	3.750	1,436,164.26	GNMA	36203XDV5	5.500	23,966.22
GNMA	36196HNS5	2.500	1,513,917.30	GNMA	36206CD48	7.490	7,305.60
GNMA	36196HP20	3.250	90,837.52	GNMA	36206GQQ6	7.490	38,635.64
GNMA	36196HPX2	2.250	450,928.93	GNMA	36206GQS2	6.950	9,413.99
GNMA	36196HPY0	2.500	1,288,922.01	GNMA	36206KCH2	6.770	23,174.96
GNMA	36196HPZ7	3.000	2,204,247.83	GNMA	36206KCK5	6.770	22,871.63
GNMA	36196HXA3	2.250	109,905.74	GNMA	36206KCL3	6.770	19,970.48
GNMA	36196HXB1	2.500	1,095,860.66	GNMA	36206RM29	6.140	18,833.90
GNMA	36196HXC9	2.750	335,932.43	GNMA	36206RM37	6.600	32,773.41
GNMA	36196HXD7	3.000	1,076,983.24	GNMA	36206RM45	6.770	18,190.49
GNMA	36196HXE5	3.000	368,976.23	GNMA	36206RM52	6.140	25,131.08
GNMA	36196HXG0	3.500	841,853.39	GNMA	36206T6V9	7.150	22,799.87
GNMA	36198RGT7	3.250	1,159,734.20	GNMA	36206T6X5	7.150	3,780.19
GNMA	36198RJE7	3.250	267,607.25	GNMA	36206XW33	6.490	23,074.06
GNMA	36198RJF4	3.750	1,502,694.11	GNMA	36206XWU3	6.770	31,764.44
GNMA	36198RJG2	3.250	1,980,617.71	GNMA	36206XWW9	6.140	14,612.04
GNMA	36200E2A8	6.060	326,749.63	GNMA	36206XWX7	6.140	19,703.93
GNMA	36200E2P5	6.060	340,296.30	GNMA	36207NPN8	6.350	174,501.23
GNMA	36200E2Q3	6.530	89,595.65	GNMA	36207NPQ1	6.350	111,566.63
GNMA	36200E3N9	5.090	108,790.00	GNMA	36207NPS7	6.770	19,761.54
GNMA	36200E3R0	5.880	182,097.29	GNMA	36207NPT5	6.350	6,570.13
GNMA	36200E4D0	5.580	152,407.74	GNMA	36207NPW8	6.350	17,595.88
GNMA	36200E4E8	5.880	217,491.85	GNMA	36207U2B3	6.350	11,407.27
GNMA	36200E4F5	6.060	88,839.94	GNMA	36207UZ43	7.400	55,507.80
GNMA	36200E4U2	5.580	64,409.32	GNMA	36207UZ50	6.770	20,013.82
GNMA	36200EY96	6.530	171,716.12	GNMA	36207UZ68	6.600	2,987.15
GNMA	36200EZ38	5.580	75,444.87	GNMA	36207UZY7	6.770	41,009.73
GNMA	36200EZ79	6.060	39,962.76	GNMA	36207UZZ4	6.600	15,556.14
GNMA	36200EZA2	6.580	69,925.08	GNMA	36208D2P9	6.060	163,385.50
GNMA	36200EZM6	6.060	130,071.13	GNMA	36208D2Q7	6.530	148,500.43
GNMA	36200EZV6	6.060	168,144.94	GNMA	36208D2X2	5.740	86,906.43

Pool Type	CUSIP#	Pass Through Interest Rate (%)	Par Amount Outstanding	Pool Type	CUSIP#	Pass Through Interest Rate (%)	Par Amount Outstanding
RETIRED SERIES				**RETIRED SERIES**			
GNMA	36208D2Y0	6.060	114,255.49	GNMA	36209NXZ0	6.780	33,941.92
GNMA	36208FF62	6.350	6,184.33	GNMA	36209NYC0	7.150	24,262.14
GNMA	36208FF96	7.150	33,764.13	GNMA	36209NYD8	5.750	18,432.40
GNMA	36208FG38	6.010	45,830.06	GNMA	36209NYE6	7.010	6,486.70
GNMA	36208FGA2	6.140	58,284.53	GNMA	36209NYF3	7.010	98,917.97
GNMA	36208FGD6	6.140	48,881.87	GNMA	36209NYL0	5.650	6,993.79
GNMA	36208FGE4	7.150	23,178.04	GNMA	36209NYR7	6.650	40,404.53
GNMA	36208FGF1	6.400	122,499.96	GNMA	36209NYS5	5.650	41,148.61
GNMA	36208FGG9	6.600	38,621.47	GNMA	36209NYT3	6.530	20,558.42
GNMA	36208FGH7	7.150	55,367.40	GNMA	3620AFB22	5.000	272,682.52
GNMA	36208FGJ3	7.150	24,807.18	GNMA	36210FZ25	6.530	15,453.14
GNMA	36208FGL8	6.140	50,614.88	GNMA	36210FZ33	5.650	140,454.17
GNMA	36208FGM6	6.400	17,909.80	GNMA	36210FZ41	5.650	92,715.94
GNMA	36208FGN4	6.400	42,082.84	GNMA	36210FZ58	7.010	32,634.72
GNMA	36208FGP9	5.760	20,680.37	GNMA	36210FZJ8	7.010	10,273.30
GNMA	36208FGQ7	6.600	27,389.51	GNMA	36210FZK5	7.010	54,168.67
GNMA	36208FGR5	7.150	12,522.93	GNMA	36210FZM1	6.530	86,854.70
GNMA	36208FGT1	6.400	51,718.52	GNMA	36210FZN9	6.780	61,612.07
GNMA	36208FGU8	6.580	45,790.99	GNMA	36210FZQ2	7.010	127,182.47
GNMA	36208FGV6	6.140	16,923.44	GNMA	36210FZR0	6.140	205,430.65
GNMA	36208FGW4	5.950	20,824.59	GNMA	36210FZT6	6.530	21,992.45
GNMA	36208FGZ7	6.580	29,705.25	GNMA	36210FZU3	6.530	14,568.21
GNMA	36208LA72	6.140	39,177.66	GNMA	36211AQ33	6.530	107,470.87
GNMA	36208LB30	6.780	19,196.63	GNMA	36211AQ58	5.650	34,922.92
GNMA	36208LB48	6.400	42,443.88	GNMA	36211AQ66	5.650	58,405.88
GNMA	36208LB55	6.010	76,873.46	GNMA	36211AQD1	5.950	61,496.81
GNMA	36208LB63	6.140	39,334.13	GNMA	36211AQE9	6.780	46,096.15
GNMA	36208LB71	6.650	49,481.58	GNMA	36211AQK5	5.650	29,059.80
GNMA	36208LB89	6.140	57,366.83	GNMA	36211AQM1	5.950	176,698.16
GNMA	36208LB97	6.140	50,977.95	GNMA	36211AQN9	6.780	216,348.49
GNMA	36208LBA4	6.140	37,581.11	GNMA	36211AQR0	6.350	42,284.41
GNMA	36208LBB2	6.650	30,907.89	GNMA	36211AQS8	7.150	46,330.57
GNMA	36208LBC0	6.010	242,623.12	GNMA	36211AQW9	6.140	38,243.91
GNMA	36208LCA3	6.780	32,865.99	GNMA	36211AQX7	2.500	209,861.84
GNMA	36208LCB1	6.780	68,117.83	GNMA	36211AQZ2	6.530	34,630.34
GNMA	36208LCD7	5.950	34,230.55	GNMA	36211ARE8	5.950	13,964.90
GNMA	36208LCH8	6.780	36,753.59	GNMA	36211ARG3	6.530	63,926.86
GNMA	36208LCK1	6.140	26,361.52	GNMA	36212AG82	2.490	400,430.29
GNMA	36209AMC1	6.580	58,296.81	GNMA	36212AJ22	7.580	129,220.86
GNMA	36209AME7	7.150	100,326.97	GNMA	36212AJ55	6.780	125,463.85
GNMA	36209AMH0	5.950	39,284.69	GNMA	36212AJ63	5.950	119,504.87
GNMA	36209AMK3	6.400	17,336.52	GNMA	36212AJ89	7.150	85,418.06
GNMA	36209AMM9	6.140	32,425.68	GNMA	36212AJ97	6.530	41,055.44
GNMA	36209AMQ0	6.140	22,752.78	GNMA	36212AJX4	7.150	30,783.63
GNMA	36209AMZ0	6.400	61,445.07	GNMA	36212AK53	7.580	19,007.70
GNMA	36209APC8	5.950	1,256.30	GNMA	36212AKD6	6.350	58,343.86
GNMA	36209NX23	6.140	36,855.60	GNMA	36212AKE4	7.150	25,326.91
GNMA	36209NX31	6.140	45,654.02	GNMA	36212AKF1	6.780	14,666.86
GNMA	36209NX64	6.580	29,011.66	GNMA	36212AKG9	5.650	129,030.90
GNMA	36209NX72	5.950	30,267.68	GNMA	36212AKJ3	6.530	2,510.85
GNMA	36209NX80	6.140	164,359.61	GNMA	36212AKM6	7.150	51,097.38
GNMA	36209NX98	6.780	73,333.21	GNMA	36212AKT1	7.150	35,737.90
GNMA	36209NXU1	6.140	88,842.82	GNMA	36212AKU8	7.580	43,779.74
GNMA	36209NXV9	6.780	88,804.99	GNMA	36212AKY0	7.580	33,084.33
GNMA	36209NXW7	6.780	98,901.27	GNMA	36212MR35	7.580	34,383.75
GNMA	36209NXY3	6.780	114,126.85	GNMA	36212MR50	7.900	110,691.36

Pool Type	CUSIP#	Pass Through Interest Rate (%)	Par Amount Outstanding	Pool Type	CUSIP#	Pass Through Interest Rate (%)	Par Amount Outstanding
RETIRED SERIES				**RETIRED SERIES**			
GNMA	36212MR84	6.770	3,811.83	GNMA	36290YG93	2.490	264,600.99
GNMA	36212MRT8	7.580	60,280.22	GNMA	36290YGK8	5.580	63,845.73
GNMA	36212MRU5	6.770	24,207.89	GNMA	36290YGL6	5.880	176,758.82
GNMA	36212MS26	7.900	47,623.35	GNMA	36290YH43	4.590	2,665.88
GNMA	36212MSB6	7.100	17,781.53	GNMA	36290YH50	4.790	172,223.90
GNMA	36212MSC4	7.900	29,728.75	GNMA	36290YH68	5.580	40,136.46
GNMA	36212MSL4	7.900	129,583.57	GNMA	36290YH92	5.980	59,958.40
GNMA	36212MSN0	7.580	19,491.49	GNMA	36290YHH4	5.090	59,061.09
GNMA	36212MSX8	7.100	26,841.12	GNMA	36290YHK7	6.080	197,918.04
GNMA	36213JV36	5.880	130,787.93	GNMA	36290YHR2	2.490	266,799.89
GNMA	36213JW50	6.060	14,111.23	GNMA	36290YHS0	4.990	20,752.92
GNMA	36213JW68	6.060	30,615.83	GNMA	36290YHT8	5.090	134,808.16
GNMA	36213JW76	6.530	44,910.98	GNMA	36290YHU5	6.080	45,557.51
GNMA	36213JW84	6.580	44,084.81	GNMA	36290YHV3	6.080	153,631.13
GNMA	36213JWB7	6.530	25,657.72	GNMA	36290YJA7	6.080	126,025.69
GNMA	36213JWW1	6.060	121,143.31	GNMA	36291VAL7	5.780	203,229.68
GNMA	36213JWX9	6.580	31,104.14	GNMA	36291VAM5	5.980	45,357.09
GNMA	36213JX59	7.270	20,322.79	GNMA	36291VAW3	5.580	131,294.34
GNMA	36213JXA8	6.060	63,734.18	GNMA	36291VAX1	5.780	115,721.39
GNMA	36213JXF7	6.580	321,794.22	GNMA	36291VB51	2.490	126,477.94
GNMA	36213JXK6	6.060	42,870.66	GNMA	36291VBC6	5.090	77,409.93
GNMA	36213JXT7	5.260	150,811.36	GNMA	36291VBE2	5.580	71,279.03
GNMA	36213JXU4	6.060	138,259.18	GNMA	36291VBF9	5.780	130,456.79
GNMA	36213JXX8	5.260	30,840.08	GNMA	36291VBG7	5.980	97,121.52
GNMA	36213JXZ3	6.060	249,503.69	GNMA	36291VBH5	6.080	77,240.99
GNMA	36213JY58	6.580	55,114.15	GNMA	36291VBN2	4.790	55,641.17
GNMA	36213JYQ2	7.270	118,808.39	GNMA	36291VG31	5.580	189,069.98
GNMA	36213JYR0	6.580	62,954.17	GNMA	36291VG64	2.490	306,090.60
GNMA	36213JYS8	5.580	223,259.58	GNMA	36291VGZ0	4.390	55,638.53
GNMA	36213JYY5	6.580	109,475.43	GNMA	36291VHA4	5.580	108,073.39
GNMA	36213JZA6	6.580	114,571.27	GNMA	36291VHB2	2.490	198,510.80
GNMA	36213JZE8	6.580	233,451.23	GNMA	36291VHC0	4.390	62,941.30
GNMA	36220V6B0	7.750	520.39	GNMA	36291VHE6	5.580	36,711.88
GNMA	36223GZ93	5.500	1,137.72	GNMA	36291VHF3	5.780	56,719.85
GNMA	36223H2R7	7.875	3,175.75	GNMA	36291VHG1	5.880	58,827.71
GNMA	36223NHA5	7.875	3,061.74	GNMA	36291VP49	5.490	37,135.79
GNMA	36223QL39	7.190	2,578.71	GNMA	36292BQV1	5.780	104,229.81
GNMA	36223QMA2	7.190	795.07	GNMA	36292BQW9	5.880	89,626.03
GNMA	36224AQ46	7.190	3,163.32	GNMA	36292G5P6	2.490	237,386.65
GNMA	36224BSH3	7.190	5,413.90	GNMA	36292GWV3	4.390	114,659.29
GNMA	36224BVK2	6.860	17,043.67	GNMA	36292GWX9	5.580	242,865.04
GNMA	36224BVL0	6.860	9,928.66	GNMA	36292GWY7	5.780	78,290.93
GNMA	36224BVQ9	5.500	8,983.26	GNMA	36292GZJ7	5.480	376,891.95
GNMA	36224TDL1	6.860	6,836.99	GNMA	36292HB28	5.480	94,957.01
GNMA	36224TDM9	6.860	12,444.25	GNMA	36292HER0	2.490	196,606.67
GNMA	36224TDN7	7.190	10,200.73	GNMA	36292HES8	3.490	148,180.82
GNMA	36224TDQ0	5.500	980.46	GNMA	36292HET6	5.480	136,356.78
GNMA	36290YF29	6.060	36,747.86	GNMA	36292MKU5	5.780	26,380.54
GNMA	36290YFH6	2.490	146,928.27	GNMA	36292MKV3	5.980	70,756.29
GNMA	36290YFY9	5.580	254,203.20	GNMA	36292MPM8	5.980	64,900.71
GNMA	36290YFZ6	5.880	55,925.36	GNMA	36292MSU7	5.480	112,141.11
GNMA	36290YG36	5.090	39,345.07	GNMA	36292MXW7	5.140	237,130.85
GNMA	36290YG44	5.290	67,328.48	GNMA	36292MXX5	5.580	22,223.80
GNMA	36290YG51	5.580	172,259.80	GNMA	36292MXY3	5.780	81,170.57
GNMA	36290YG77	5.880	73,466.51	GNMA	36292MXZ0	5.980	109,655.23
GNMA	36290YG85	6.080	218,269.78	GNMA	36294QQA2	5.580	20,878.94

Pool Type	CUSIP#	Pass Through Interest Rate (%)	Par Amount Outstanding
RETIRED SERIES			
GNMA	36294QZK0	3.490	425,831.27
GNMA	36294QZP9	5.540	176,970.65
GNMA	36294QZQ7	5.740	113,455.42
GNMA	36294UY30	5.580	49,636.30
GNMA	36294UY55	6.180	221,840.83
GNMA	36294UY63	6.180	127,805.63
GNMA	36294UYY2	5.490	104,730.07
GNMA	36294UYZ9	5.740	50,081.23
GNMA	36294VAQ3	3.490	229,742.90
GNMA	36294VAR1	5.490	11,041.04
GNMA	36294VAU4	5.540	111,289.73
GNMA	36294VAW0	5.840	126,579.15
GNMA	36294VAX8	5.840	36,265.74
GNMA	36294VAY6	6.180	223,750.16
GNMA	36294VF62	2.490	314,360.21
GNMA	36294VF70	5.490	88,160.21
GNMA	36294VF88	5.590	25,121.40
GNMA	36294VGA2	5.740	175,209.36
GNMA	36294VGB0	5.840	80,769.14
GNMA	36294VGD6	6.180	106,867.63
GNMA	36294XG26	5.190	129,128.23
GNMA	36294XG34	5.490	129,278.48
GNMA	36294XG42	2.170	266,677.98
GNMA	36294XG59	5.140	88,715.58
GNMA	36294XG75	5.740	37,214.28
GNMA	36294XMS2	5.290	86,439.70
GNMA	36294XMT0	5.540	316,362.68
GNMA	36294XRA6	5.090	41,231.78
GNMA	36294XRC2	5.440	196,929.64
GNMA	36294XRD0	5.780	193,029.76
GNMA	36294XTB2	5.490	127,797.44
GNMA	36294XTC0	3.170	256,301.60
GNMA	36294XTD8	5.540	12,992.26
GNMA	36294XTE6	5.780	141,867.83
GNMA	36294XTF3	5.980	257,915.18
GNMA	36294XTG1	5.980	70,983.67
GNMA	36294XTH9	6.380	50,001.79
GNMA	36295C2V2	2.170	221,436.65
GNMA	36295C2X8	5.840	67,918.41
GNMA	36295C2Z3	6.180	67,992.82
GNMA	36295C4S7	4.940	64,011.13
GNMA	36295DCR8	5.290	31,541.59
GNMA	36295DCS6	5.340	34,991.06
GNMA	36295DCT4	5.440	221,028.77
GNMA	36295DCU1	5.540	56,530.23
GNMA	36295DCV9	5.480	293,402.64
GNMA	36295DGG8	3.170	116,905.73
GNMA	36295DGJ2	5.740	79,897.10
GNMA	36295DGK9	5.780	25,946.39
GNMA	36295DGL7	5.980	35,837.54
GNMA	36295DJP5	5.880	64,730.66
GNMA	36295JMH6	4.940	96,118.91
GNMA	36295JMJ2	5.340	70,825.14
GNMA	36295JMR4	5.440	110,635.81
GNMA	36295JMT0	5.780	118,989.35
GNMA	36295JRT5	5.190	73,736.52

Pool Type	CUSIP#	Pass Through Interest Rate (%)	Par Amount Outstanding
RETIRED SERIES			
GNMA	36295JRU2	2.170	118,983.58
GNMA	36295JRV0	5.340	76,472.79
GNMA	36295JRW8	5.440	168,153.80
GNMA	36295JRX6	5.540	79,721.01
GNMA	36295JRY4	5.780	34,066.66
GNMA	36295JWT9	5.440	241,504.23
GNMA	36295JWU6	5.540	80,243.98
GNMA	36295JWV4	5.840	73,956.89
GNMA	36295JWW2	5.780	48,581.70
GNMA	36295SG26	5.880	49,085.22
GNMA	36295SGL4	5.190	29,730.47
GNMA	36295SGM2	5.290	54,612.25
GNMA	36295SGQ3	4.940	86,459.95
GNMA	36295SGR1	5.440	215,992.59
GNMA	36295SGU4	5.740	49,270.84
GNMA	36295SGV2	5.840	91,849.36
GNMA	36295SGW0	5.780	67,168.05
GNMA	36295SGZ3	6.180	50,959.62
GNMA	36295SML7	5.190	41,166.93
GNMA	36295SMN3	5.740	94,063.12
GNMA	36295SMP8	5.840	177,419.24
GNMA	36295SMQ6	5.980	213,056.63
GNMA	36295SMR4	6.080	157,827.74
GNMA	36295SQ90	5.090	22,913.22
GNMA	36295SRC2	5.340	57,615.32
GNMA	36295SRD0	5.440	103,060.79
GNMA	36295SRE8	5.540	46,287.70
GNMA	36295SRH1	5.780	32,193.57
GNMA	36295SRJ7	5.880	112,054.22
GNMA	36295SRM0	6.180	108,129.77
GNMA	36295STZ9	5.540	88,170.35
GNMA	36295XJW6	5.590	32,631.53
GNMA	36295XKH7	5.780	47,885.17
GNMA	36295XKJ3	5.880	50,042.73
GNMA	36295XP82	5.190	74,393.31
GNMA	36295XP90	5.290	84,961.50
GNMA	36295XQB4	4.940	108,293.26
GNMA	36295XQF5	5.780	229,308.12
GNMA	36295XU29	5.640	31,748.37
GNMA	36295XU45	5.780	368,197.46
GNMA	36295XU52	5.880	34,506.74
GNMA	36295XU60	5.980	46,969.99
GNMA	36295XU78	6.180	81,921.37
GNMA	36295XUZ6	5.440	40,834.52
GNMA	36296C2H2	5.440	122,340.56
GNMA	36296C2L3	6.080	161,735.96
GNMA	36296C2M1	6.180	58,959.82
GNMA	36296CSC5	5.740	117,412.82
GNMA	36296NLK0	5.440	322,870.72
GNMA	36296NLM6	6.080	140,558.60
GNMA	36296NRE8	4.840	179,173.71
GNMA	36296NRH1	5.540	66,066.96
GNMA	36296NRK4	5.780	200,363.99
GNMA	36296NRL2	6.280	152,428.62
GNMA	36296VF52	6.080	51,796.31
GNMA	36296VF60	6.380	41,958.47

Pool Type	CUSIP#	Pass Through Interest Rate (%)		Par Amount Outstanding
RETIRED SERIES				
GNMA	36296VF78	6.480		185,830.65
GNMA	36296VFW3	5.040		46,629.35
GNMA	36296VNS3	6.380		382,087.33
GNMA	36296VNT1	6.480		42,499.49
GNMA	36296VUP1	5.240		52,739.37
GNMA	36296VUQ9	6.080		65,096.31
GNMA	36296VUW6	5.980		177,478.14
GNMA	36297BQ38	4.840		131,001.09
GNMA	36297BQ46	5.340		134,641.20
GNMA	36297BQ61	5.840		41,823.09
GNMA	36297BQX2	4.990		126,662.80
GNMA	36297BQY0	5.490		102,757.95
GNMA	36297BSF9	6.340		83,528.53
GNMA	36297BWL1	5.980		28,946.03
GNMA	36297JSZ8	4.500		2,525.47
GNMA	36297KAK7	5.250		501,013.16
GNMA	36297KE64	5.250		588,724.89
	WAM	**Wt Avg**		
Whole Mortgage				
Loans	10/07/25	6.920		921,184.84
TOTAL RETIRED SERIES			**$**	**215,444,201.53**
Series 2013 AB				
FNMA	3138MHEM1	3.400	$	265,547.29
FNMA	3138MMV90	3.400		53,303.86
FNMA	3138MMWA6	3.650		104,304.55
FNMA	3138MRFA4	3.530		98,333.68
FNMA	3138W2QJ7	3.025		144,117.29
FNMA	3138W6W51	3.025		246,078.10
FNMA	3138WNEW5	3.025		76,974.51
FNMA	3138WSHW1	2.275		536,953.37
FNMA	3138XTNN1	3.525		554,746.96
FNMA	3138Y7XF4	3.525		804,600.11
FNMA	31390HLU7	2.490		38,401.84
FNMA	31391QSX3	2.490		179,926.74
FNMA	31405XZ71	4.790		88,018.80
FNMA	3140E8Z35	2.775		436,719.46
FNMA	3140F8L62	3.050		970,579.44
FNMA	3140FUM62	2.550		1,712,561.72
FNMA	3140GTF96	2.550		112,497.42
FNMA	3140H1HC7	3.050		874,018.87
FNMA	3140JGEW1	4.300		607,310.74
FNMA	3140JPXD2	3.425		143,642.82
FNMA	3140JQE82	4.175		439,218.09
FNMA	31411CSD4	2.170		371,818.05
FNMA	31413CVY2	5.440		214,865.24
FNMA	31413QF94	5.540		169,960.99
FNMA	31414JLY7	5.740		149,875.14
FNMA	31415PTL2	5.940		56,162.24
FNMA	31415XDA6	5.840		161,873.09
GNMA	36177WJD3	3.000		71,746.07
GNMA	36177WSQ4	3.000		789,162.39
GNMA	36177WYB0	3.000		2,087,596.01
GNMA	36178L6J7	3.000		1,238,758.38
GNMA	36178L6K4	3.250		474,320.83
GNMA	36178LPQ0	3.000		2,165,341.80

Pool Type	CUSIP#	Pass Through Interest Rate (%)		Par Amount Outstanding
Series 2013 AB				
GNMA	36178LXV0	3.000		2,334,838.63
GNMA	36178MG62	2.750		72,861.68
GNMA	36178MHG9	3.000		1,867,903.21
GNMA	36178MHH7	3.250		1,075,819.94
GNMA	36179H4C2	2.500		1,597,251.55
GNMA	36179H4D0	2.750		212,672.21
GNMA	36179H4F5	3.000		970,922.94
GNMA	36179H4G3	3.250		332,925.41
GNMA	36179HRL7	2.500		91,594.86
GNMA	36179HRM5	3.000		277,754.25
GNMA	36179HRN3	3.000		250,310.33
GNMA	36179HRP8	3.250		1,044,542.01
GNMA	36179JGV3	2.500		916,865.07
GNMA	36179JGX9	3.000		948,648.32
GNMA	36179JP68	2.500		796,222.03
GNMA	36179JP76	3.000		1,244,300.93
GNMA	3617A9W78	3.250		831,917.43
GNMA	3617A9X36	3.750		117,312.07
GNMA	3617AAD50	2.750		293,059.40
GNMA	3617AUGR5	2.750		282,709.25
GNMA	3617G84V2	3.750		150,408.88
GNMA	3617G8X40	2.750		596,386.30
GNMA	3617HGL93	3.625		642,157.71
GNMA	3617JSVY9	3.000		1,213,353.80
GNMA	36180KG47	1.750		97,307.12
GNMA	36180KG54	2.000		1,451,475.14
GNMA	36180KG62	2.500		533,535.94
GNMA	36180KG70	2.500		563,366.71
GNMA	36180KG88	3.000		333,904.73
GNMA	36180KRQ6	2.000		3,116,941.96
GNMA	36182J4E9	3.000		292,948.98
GNMA	36185BP75	2.500		758,673.24
GNMA	36194GLV4	3.000		496,789.47
GNMA	36194GLZ5	2.250		334,044.53
GNMA	36194GR48	2.500		191,610.68
GNMA	36198QSF6	3.250		506,574.17
GNMA	36200EZ95	5.260		30,904.07
GNMA	36200EZL8	5.260		190,906.28
GNMA	3620AFPA9	4.750		290,596.81
GNMA	3620C3P97	3.950		811,600.77
GNMA	3620C3QE5	4.400		669,844.91
GNMA	36212AJZ9	6.770		100,591.25
GNMA	36212AKL8	6.350		63,281.24
GNMA	36223G2C2	7.875		1,300.15
GNMA	36224BVN6	6.860		20,852.72
GNMA	36290YFJ2	4.190		93,814.93
GNMA	36291VG98	4.790		70,213.14
GNMA	36292MKS0	4.590		99,694.24
GNMA	36296NLG9	5.090		101,907.50
GNMA	36296NLN4	5.190		89,069.79
TOTAL SERIES 2013 AB			**$**	**45,913,824.57**
Series 2013 CD				
FNMA	31386EDF2	5.950	$	21,400.28
FNMA	31388PF71	5.260		136,941.69
FNMA	3138WVJM4	2.275		2,246,404.48

Pool Type	CUSIP#	Pass Through Interest Rate (%)		Par Amount Outstanding
Series 2013 CD				
FNMA	3138WVJN2	2.775		51,688.31
FNMA	3138WX5X1	2.275		1,851,205.52
FNMA	3138WX5Y9	2.775		186,132.39
FNMA	3138X2K52	2.275		2,287,903.31
FNMA	3138X2K60	2.775		306,906.55
FNMA	3138X6BQ7	2.275		3,925,504.29
FNMA	3138XWBF4	4.025		496,204.08
FNMA	3138YAYF6	3.775		199,322.53
FNMA	31391QSY1	5.260		14,347.06
FNMA	31408B7D4	5.190		67,470.39
FNMA	31408BEN4	4.590		144,560.91
FNMA	31408BKA5	4.590		488,198.48
FNMA	31409XAA7	5.140		66,143.79
FNMA	3140E7CT5	3.025		1,210,731.43
FNMA	3140GUHY6	3.300		556,857.66
FNMA	3140GXJD4	3.300		327,113.43
FNMA	3140GXJF9	3.800		418,726.06
FNMA	3140H4GU2	3.050		794,305.39
FNMA	31412AYS7	3.170		93,355.74
FNMA	31414JLS0	5.590		40,817.57
FNMA	31414JLW1	5.540		790,214.27
FNMA	31415PTJ7	5.540		68,870.24
FNMA	31415PTM0	6.140		136,257.49
FNMA	31415SFN7	5.190		98,031.54
GNMA	3617A9WV5	2.250		106,417.27
GNMA	3617HFWR3	3.875		547,911.99
GNMA	3617HGMB7	3.875		294,481.53
GNMA	3617HGMF8	4.375		221,807.60
GNMA	3617HGRS5	4.375		764,693.70
GNMA	3617JSV45	3.500		218,486.84
GNMA	3617JSVZ6	3.000		1,627,441.70
GNMA	36180KBP5	2.500		86,677.37
GNMA	36180KRR4	1.750		291,872.32
GNMA	36180KRS2	2.000		647,776.82
GNMA	36181D5S1	1.750		523,048.89
GNMA	36181D5T9	2.000		4,215,335.04
GNMA	36181D5U6	2.500		1,834,980.74
GNMA	36181DZJ8	2.500		1,852,510.53
GNMA	36181FDV0	1.750		405,544.49
GNMA	36181FDW8	2.000		3,600,611.71
GNMA	36181FDX6	2.500		1,667,715.94
GNMA	36181FUN9	2.500		2,267,588.10
GNMA	36181FUP4	2.000		3,600,295.84
GNMA	36182J4G4	3.750		384,995.53
GNMA	36194GLX0	3.250		1,254,736.32
GNMA	36196HTT7	3.000		2,398,044.80
GNMA	36198QSG4	3.250		368,503.76
GNMA	36200E2N0	4.490		85,201.19
GNMA	36200E4C2	5.260		22,901.15
GNMA	36201TAH0	5.260		81,550.10
GNMA	3620APHB4	4.600		79,523.61
GNMA	3620APJQ9	4.450		255,565.70
GNMA	3620AX3N6	4.250		730,146.48
GNMA	3620C3KK7	4.100		498,302.16
GNMA	36211AQQ2	2.490		85,382.29
GNMA	36291VBP7	4.990		53,037.13

Pool Type	CUSIP#	Pass Through Interest Rate (%)		Par Amount Outstanding
Series 2013 CD				
GNMA	36292MXV9	4.890		104,296.06
GNMA	36294UYQ9	5.090		34,645.84
GNMA	36294VAT7	3.170		305,234.28
GNMA	36295SGN0	2.170		96,735.83
	TOTAL SERIES 2013 CD		**$**	**48,639,615.53**
Series 2013 EF				
FNMA	31386EDA3	2.490	$	38,351.95
FNMA	31388PF55	5.260		79,792.36
FNMA	3138X6BR5	2.775		238,940.19
FNMA	3138X9W88	2.275		3,917,505.46
FNMA	3138X9XA2	2.775		912,806.62
FNMA	3138X9XB0	3.275		227,389.38
FNMA	3138X9XC8	3.275		97,775.09
FNMA	3138XCPX4	2.775		369,097.60
FNMA	3138XCPY2	3.275		94,059.46
FNMA	3138XDEH9	3.275		1,168,031.86
FNMA	3138XDEJ5	3.525		362,894.98
FNMA	3138XDEK2	3.775		108,857.95
FNMA	3138XGC43	2.775		139,301.27
FNMA	3138XGC76	3.525		1,907,825.64
FNMA	3138XGDA8	4.025		84,678.77
FNMA	3138YFU93	2.775		109,330.90
FNMA	3138YJVL7	2.775		93,091.93
FNMA	31402JKH9	2.490		124,250.88
FNMA	31402JKN6	4.790		100,220.50
FNMA	31406TN23	5.090		134,162.11
FNMA	3140EBBK6	3.025		244,884.34
FNMA	3140EBBM2	3.275		311,613.97
FNMA	3140F8L96	3.050		707,102.12
FNMA	3140FUM88	3.050		2,204,282.01
FNMA	3140GRVN1	3.300		657,298.29
FNMA	3140GUHZ3	3.300		364,524.11
FNMA	3140H4GV0	3.050		1,142,136.24
FNMA	3140HLZA7	3.175		119,219.86
FNMA	3140HPG92	3.925		500,187.71
FNMA	3140JPXG5	3.925		1,011,471.76
FNMA	3140JPXK6	4.050		456,158.62
FNMA	31410M6W5	5.140		334,966.96
FNMA	31410SKJ5	5.190		48,168.82
FNMA	31413GRF9	5.540		131,414.65
FNMA	31415XDE8	6.140		14,658.21
GNMA	3617A9WX1	3.250		321,932.97
GNMA	3617A9WZ6	2.500		373,801.48
GNMA	3617ATZB2	3.000		868,391.23
GNMA	3617G9H46	4.125		883,707.21
GNMA	3617HF3F1	3.500		691,011.85
GNMA	3617JSV60	3.625		1,239,769.80
GNMA	36182AGQ8	2.000		5,272,683.28
GNMA	36182AGR6	2.250		212,209.42
GNMA	36182AGS4	2.500		893,028.28
GNMA	36182AGU9	3.000		344,989.49
GNMA	36182AGV7	3.000		287,700.51
GNMA	36182AKE0	3.000		252,928.98
GNMA	36182AKG5	3.250		630,113.77
GNMA	36182AKJ9	3.750		203,806.62

Pool Type	CUSIP#	Pass Through Interest Rate (%)		Par Amount Outstanding
Series 2013 EF				
GNMA	36182ANL1	3.000		228,078.66
GNMA	36182ANP2	3.500		84,168.43
GNMA	36182ANT4	4.000		114,973.77
GNMA	36182ANU1	4.250		142,786.64
GNMA	36183QVM4	3.000		146,110.68
GNMA	36185B5M4	2.250		499,540.64
GNMA	36185BQB5	3.000		901,883.05
GNMA	36194HBY7	2.750		193,844.11
GNMA	36198QSH2	3.250		332,303.92
GNMA	36198RG34	3.000		113,687.96
GNMA	36198RPB6	3.500		417,190.77
GNMA	36200EZB0	5.260		123,954.92
GNMA	36208D2L8	5.260		60,943.19
GNMA	3620AFB48	5.250		333,022.42
GNMA	3620AXV54	4.450		215,163.74
GNMA	3620AYBD7	4.750		267,218.92
GNMA	3620C3QG0	4.750		105,627.04
GNMA	3620C3X98	4.250		2,729,085.39
GNMA	36211ARF5	5.650		69,857.77
GNMA	36212MRZ4	2.490		82,930.08
GNMA	36212MS59	6.490		19,745.22
GNMA	36213JY90	5.740		305,106.55
GNMA	362209SB5	5.500		626.62
GNMA	36223NHC1	7.190		26,195.10
GNMA	36230P2F6	3.950		381,984.06
GNMA	36290YHX9	4.790		19,256.74
GNMA	36291VAT0	2.490		114,246.97
GNMA	36291VG80	4.590		121,240.41
GNMA	36292MKT8	5.190		44,218.43
GNMA	36295C7H8	5.540		303,893.04
GNMA	36296VUM8	5.290		110,229.46
TOTAL SERIES 2013 EF			**$**	**39,641,642.16**
Series 2014 AB				
FNMA	31384HJK0	5.950	$	52,728.01
FNMA	3138XPUQ4	4.275		187,786.10
FNMA	3138XZT76	3.525		2,308,254.39
FNMA	3138Y2A52	3.525		3,798,150.38
FNMA	3138Y2A60	4.025		712,973.08
FNMA	3138Y3FH9	3.525		1,984,863.62
FNMA	3138YTA53	3.025		118,056.56
FNMA	31404N3M6	2.490		113,237.83
FNMA	31405XZZ9	4.790		34,684.36
FNMA	31409WJG7	5.340		168,672.95
FNMA	3140E7CV0	3.275		467,891.82
FNMA	3140F8MB0	3.550		562,585.24
FNMA	3140GRVP6	3.800		1,134,656.02
FNMA	3140GUH26	3.300		359,680.11
FNMA	3140H4G24	3.550		1,490,579.69
FNMA	3140HAEA4	3.050		999,393.69
FNMA	3140HKRG5	3.550		508,673.07
FNMA	3140JJB24	3.675		657,613.56
FNMA	3140JPXE0	3.675		374,686.06
FNMA	31411NFU6	3.170		46,554.85
FNMA	31413GRD4	5.440		1,293,780.09
FNMA	31413YAY7	5.740		57,633.10

Pool Type	CUSIP#	Pass Through Interest Rate (%)		Par Amount Outstanding
Series 2014 AB				
FNMA	31413YCN9	5.640		235,432.14
GNMA	3617A9W29	2.500		489,159.43
GNMA	3617A9W94	3.250		68,001.49
GNMA	3617AAQE7	2.500		441,644.02
GNMA	3617ATZC0	3.000		676,475.63
GNMA	3617G9ML2	3.250		557,005.01
GNMA	3617HF3D6	3.250		188,598.38
GNMA	3617HGRR7	4.250		313,289.09
GNMA	3617JSV78	3.750		1,965,608.59
GNMA	36182AJ85	1.750		506,480.28
GNMA	36182J7E6	3.000		1,108,703.36
GNMA	36182J7F3	3.250		2,158,861.35
GNMA	36182J7G1	3.750		598,454.90
GNMA	36183QDJ1	3.250		526,971.99
GNMA	36185B5S1	3.000		687,822.54
GNMA	36185BP91	2.750		60,988.35
GNMA	36185BQA7	3.000		108,292.97
GNMA	36185BQE9	3.250		251,564.21
GNMA	36196HTR1	2.500		1,998,876.26
GNMA	36198QS25	3.250		2,479,624.07
GNMA	36198QS33	3.750		1,129,163.34
GNMA	36198QSD1	3.000		103,147.02
GNMA	36198QSJ8	3.250		2,469,732.74
GNMA	36198QSK5	3.750		1,397,318.97
GNMA	36198QSZ2	3.000		636,064.15
GNMA	36198QUD8	3.000		283,566.78
GNMA	36198QUE6	3.250		1,556,270.68
GNMA	36198QUF3	3.750		104,495.48
GNMA	36198QUG1	3.750		449,728.74
GNMA	36198QUZ9	3.250		40,004.36
GNMA	36200EZT1	5.260		227,323.21
GNMA	36201TC62	5.090		50,682.67
GNMA	3620AXV47	4.200		188,168.14
GNMA	3620C3X64	3.950		1,186,906.06
GNMA	36213JXY6	5.740		95,727.69
GNMA	36213JYP4	5.740		55,723.32
GNMA	36213JZL2	5.740		78,897.60
GNMA	36224BVS5	6.860		19,366.78
GNMA	36230P2G4	4.100		477,390.78
GNMA	36290YFV5	2.490		115,599.11
GNMA	36291VA94	4.390		370,082.16
GNMA	36291VHD8	4.890		196,451.50
GNMA	36294XRB4	5.340		128,744.83
TOTAL SERIES 2014 AB			**$**	**44,215,544.75**
Series 2015 AB				
FNMA	3138Y5P83	4.025	$	285,263.60
FNMA	3138Y7XD9	3.525		2,472,406.06
FNMA	3138YAYD1	3.275		483,927.66
FNMA	3138YAYE9	3.525		2,153,339.72
FNMA	3138YDYS2	3.275		1,978,688.13
FNMA	3138YFVA9	3.275		1,425,385.35
FNMA	3138YFVC5	3.775		312,585.39
FNMA	3138YLRG8	3.275		820,242.45
FNMA	3138YLRH6	3.775		503,665.53
FNMA	3138YLRJ2	2.775		925,778.86

Pool Type	CUSIP#	Pass Through Interest Rate (%)	Par Amount Outstanding
Series 2015 AB			
FNMA	3138YLRK9	3.275	161,750.01
FNMA	3138YRL71	2.775	1,973,987.87
FNMA	3138YRL89	3.275	163,232.77
FNMA	3138YRL97	3.275	363,522.37
FNMA	31407Q4V5	2.490	214,341.26
FNMA	31407Q4W3	2.490	187,317.99
FNMA	3140E7CU2	3.025	387,590.18
FNMA	3140F8L70	3.050	399,663.05
FNMA	3140GPY51	3.800	1,496,561.71
FNMA	3140GTGA2	3.050	362,148.85
FNMA	3140H1HD5	3.050	1,093,426.77
FNMA	3140H4GX6	3.050	1,328,112.77
FNMA	3140HPHA8	4.050	299,442.44
FNMA	3140JJB40	3.925	576,473.46
FNMA	3140JJBZ1	3.550	586,166.08
FNMA	3140JVAL6	3.050	185,150.68
FNMA	31410TRF4	3.170	193,502.87
FNMA	31411NFZ5	5.540	264,594.43
FNMA	31413CVW6	5.340	542,286.20
FNMA	31413CVX4	5.440	507,630.92
FNMA	31413QF86	5.440	370,208.04
FNMA	31413UM30	5.840	551,561.86
FNMA	31414LRV2	5.540	381,514.62
GNMA	3617A9WY9	2.500	465,008.49
GNMA	3617G84N0	2.875	171,049.03
GNMA	3617G84P5	3.000	273,106.33
GNMA	3617G84T7	3.500	255,045.17
GNMA	3617G84U4	3.625	124,989.95
GNMA	3617G9MU2	4.250	537,529.95
GNMA	3617JSV37	3.250	2,157,854.06
GNMA	36182JCY6	3.000	62,114.69
GNMA	36183QDG7	2.750	546,744.19
GNMA	36183QDH5	3.000	2,061,166.62
GNMA	36183QDL6	3.750	837,664.39
GNMA	36183QED3	3.000	896,970.87
GNMA	36183QEE1	3.500	794,677.98
GNMA	36183QVL6	3.000	1,315,834.23
GNMA	36183QWC5	2.500	597,738.82
GNMA	36183QWD3	2.750	271,103.31
GNMA	36183QWE1	3.000	163,572.86
GNMA	36183QWF8	3.000	991,797.90
GNMA	36183QWG6	3.500	806,958.97
GNMA	36183QZJ7	2.500	1,588,017.69
GNMA	36183QZM0	3.500	551,298.20
GNMA	36185B6T8	2.500	613,689.11
GNMA	36194GJS4	2.500	539,195.18
GNMA	36194GJW5	3.500	59,383.73
GNMA	36194GRZ9	2.500	396,683.86
GNMA	36196H3K4	3.000	651,872.85
GNMA	36198RN77	3.000	626,934.25
GNMA	36200E2M2	2.490	93,213.95
GNMA	36200E3M1	2.490	121,949.09
GNMA	36200E4R9	4.790	185,504.15
GNMA	36201TAU1	5.740	432,347.95
GNMA	3620AFPB7	5.250	110,653.32
GNMA	3620APDE2	5.750	175,866.34

Pool Type	CUSIP#	Pass Through Interest Rate (%)		Par Amount Outstanding
Series 2015 AB				
GNMA	3620C3KN1	4.400		1,024,159.92
GNMA	3620C3X56	3.700		216,235.71
GNMA	36213JTV7	4.790		62,019.02
GNMA	36292GZH1	4.590		255,921.40
GNMA	36296C2G4	5.340		215,288.35
GNMA	36296VUU0	5.340		339,046.84
TOTAL SERIES 2015 AB			**$**	**45,541,678.67**
Series 2015 CD				
FNMA	31388PF97	5.260	$	16,415.29
FNMA	3138XWBE7	3.525		1,943,976.89
FNMA	3138YVS26	2.775		2,574,967.41
FNMA	3138YVS34	3.025		2,732,252.00
FNMA	3138YYAD5	2.775		1,137,916.77
FNMA	3138YYAE3	3.025		2,185,806.26
FNMA	3138YYAG8	3.525		710,679.94
FNMA	31402JKG1	5.880		22,977.25
FNMA	3140E1KP7	2.775		1,687,944.99
FNMA	3140E1KQ5	3.025		1,277,931.19
FNMA	3140E1KR3	3.275		183,351.30
FNMA	3140E1KS1	3.525		852,574.09
FNMA	3140E4U54	2.775		3,896,958.89
FNMA	3140E4U62	3.025		3,327,532.91
FNMA	3140E4U88	3.525		671,687.73
FNMA	3140F8L88	3.050		625,785.94
FNMA	3140GUH42	3.550		227,855.14
FNMA	3140H4GW8	3.050		993,370.12
FNMA	3140HKRF7	3.550		790,424.06
FNMA	3140JGEZ4	4.175		697,642.22
FNMA	3140JQFA6	4.425		357,447.37
FNMA	3140JYEA0	3.550		951,293.62
FNMA	31410THD0	3.170		211,621.72
FNMA	31411CSE2	3.170		173,364.58
FNMA	31412YJ86	3.170		162,498.95
FNMA	31413QGB8	5.840		200,250.47
FNMA	31414PXA2	5.440		250,028.94
GNMA	3617A9UD7	2.250		989,042.08
GNMA	3617A9UE5	2.500		2,761,118.29
GNMA	3617A9UF2	2.750		2,138,737.11
GNMA	3617A9UH8	3.250		1,465,520.37
GNMA	3617A9W37	2.750		3,266,674.28
GNMA	3617AAD76	3.000		48,534.19
GNMA	3617AAM76	3.250		416,904.49
GNMA	3617ATZA4	2.750		623,323.53
GNMA	3617ATZE6	3.250		276,061.39
GNMA	3617HF3H7	3.875		187,683.42
GNMA	36182AKA8	2.250		368,938.69
GNMA	36182ANG2	2.500		456,620.77
GNMA	36182JC59	3.750		606,153.60
GNMA	36182JCZ3	3.250		444,670.24
GNMA	36182JHC9	3.500		344,583.06
GNMA	36183QZH1	2.250		591,474.05
GNMA	36185B5P7	2.750		3,021,283.43
GNMA	36185B5T9	3.250		2,084,485.63
GNMA	36185B6R2	2.250		334,849.59
GNMA	36185B6S0	2.500		1,392,622.69

Pool Type	CUSIP#	Pass Through Interest Rate (%)		Par Amount Outstanding
Series 2015 CD				
GNMA	36185B6V3	3.000		1,011,924.40
GNMA	36185B6W1	3.250		1,697,147.61
GNMA	36185BP83	2.500		762,241.02
GNMA	36185BSK3	3.250		1,629,172.45
GNMA	36196JG91	3.750		911,836.00
GNMA	3620AYBB1	3.950		35,823.21
GNMA	3620AYBE5	5.250		150,279.55
GNMA	3620C3KL5	4.250		3,168,812.07
GNMA	36212MRV3	7.100		47,731.05
GNMA	36212MSY6	6.490		22,158.91
GNMA	36213JWC5	6.580		99,226.89
GNMA	36213JXS9	6.490		113,680.57
GNMA	36213JYX7	5.740		24,749.33
GNMA	36213JZD0	5.740		478,470.96
GNMA	36290YFK9	4.790		113,921.04
GNMA	36291VBD4	5.290		105,859.14
GNMA	36294QZM6	2.170		75,480.08
GNMA	36296NRF5	4.940		78,189.32
TOTAL SERIES 2015 CD			**$**	**61,210,540.54**
Series 2016 AB				
FNMA	3138XLE65	2.775	$	113,428.66
FNMA	3138XLFA5	3.775		109,196.39
FNMA	3138XTNP6	4.025		56,324.85
FNMA	31402JKK2	5.260		73,350.63
FNMA	31406TPA3	4.790		11,107.62
FNMA	3140E7CW8	3.275		595,874.78
FNMA	3140E7CX6	3.275		418,085.08
FNMA	3140E7CY4	3.525		1,038,756.44
FNMA	3140E8Z50	3.275		3,031,441.37
FNMA	3140EBBL4	3.275		2,567,847.37
FNMA	3140EBBN0	3.775		1,132,282.49
FNMA	3140ECN21	3.275		802,335.52
FNMA	3140ECN47	3.775		662,628.82
FNMA	3140ECNZ8	3.025		1,363,774.23
FNMA	3140EYHK0	3.050		1,164,778.58
FNMA	3140EYHM6	3.550		401,454.98
FNMA	3140EYHN4	3.800		306,139.84
FNMA	3140F0X90	3.050		1,143,273.63
FNMA	3140F0YA6	3.300		101,882.26
FNMA	3140F0YB4	3.550		624,051.51
FNMA	3140F0YC2	3.800		163,548.83
FNMA	3140F2XN5	3.050		1,884,540.08
FNMA	3140F2XP0	3.300		72,858.12
FNMA	3140F3WX2	3.550		553,512.54
FNMA	3140F3WY0	3.800		175,529.22
FNMA	3140F7KL2	3.050		3,619,002.26
FNMA	3140FUM70	3.050		401,758.01
FNMA	3140H4G32	3.550		1,019,218.18
FNMA	3140HAEB2	3.050		782,101.30
FNMA	3140HLZG4	4.175		783,133.07
FNMA	3140JKAQ9	3.550		198,005.89
FNMA	3140JKAX4	4.425		122,178.42
FNMA	3140JMRU8	4.300		247,475.09
FNMA	3140JQE90	4.300		658,264.83
FNMA	3140JVAG7	3.675		874,267.18

Pool Type	CUSIP#	Pass Through Interest Rate (%)	Par Amount Outstanding
Series 2016 AB			
FNMA	3140JYEB8	3.550	1,152,547.18
FNMA	31410TRE7	4.890	19,328.55
FNMA	31412AYW8	5.440	946,637.20
FNMA	31412YKA9	5.340	878,168.21
FNMA	31415LZ42	5.440	779,549.53
GNMA	3617A9XA0	3.500	709,131.83
GNMA	3617AAD43	2.500	296,021.83
GNMA	3617AAD84	3.000	2,273,620.02
GNMA	3617AAKN3	3.500	1,898,010.01
GNMA	3617AAM27	2.250	124,164.04
GNMA	3617AAM35	2.750	1,170,528.47
GNMA	3617AAM50	3.000	3,082,077.55
GNMA	3617AAQF4	2.750	366,282.73
GNMA	3617AAQJ6	3.500	1,263,781.20
GNMA	3617G9H20	3.750	156,268.25
GNMA	3617HFTJ5	4.375	699,704.69
GNMA	3617HGAJ3	3.500	553,129.79
GNMA	36182J4F6	3.250	435,925.26
GNMA	36182JCV2	2.250	85,680.35
GNMA	36182JES7	2.000	198,324.80
GNMA	36185BP59	2.250	782,185.30
GNMA	36185BSE7	2.250	716,948.20
GNMA	36192SUF5	2.500	131,255.26
GNMA	36192SUG3	2.750	823,682.46
GNMA	36192SUH1	3.000	540,002.82
GNMA	36192SUJ7	3.250	791,477.57
GNMA	36192SUK4	3.500	870,153.81
GNMA	36192SW48	2.750	1,902,682.84
GNMA	36192SW55	3.000	261,612.38
GNMA	36192SW63	3.250	1,145,182.97
GNMA	36192SW71	3.500	254,818.01
GNMA	36192SYU8	2.500	862,019.47
GNMA	36192SYV6	2.750	1,143,178.32
GNMA	36192SYW4	3.000	253,452.33
GNMA	36192SYX2	3.250	1,566,382.72
GNMA	36192UE27	3.250	3,091,693.78
GNMA	36192UEZ4	2.750	332,754.12
GNMA	36194GR30	2.500	513,921.82
GNMA	36196HTU4	3.500	315,897.53
GNMA	36196JG75	3.000	251,748.33
GNMA	36198RGS9	3.000	380,354.78
GNMA	36198RPA8	3.250	714,427.89
GNMA	36201TBK2	4.790	161,818.96
GNMA	36201TC47	2.490	137,538.87
GNMA	36201TCR6	4.190	101,620.52
GNMA	3620APBY0	4.500	119,545.35
GNMA	3620APGW9	5.250	346,866.02
GNMA	3620AX3P1	4.400	95,247.70
GNMA	36213JW27	5.260	123,399.94
GNMA	36223H2Q9	7.875	5,064.33
GNMA	36291VAV5	4.790	128,646.82
GNMA	36292BQS8	4.590	173,686.30
GNMA	36292BQU3	4.890	69,129.16
GNMA	36292MST0	3.490	258,525.27
GNMA	36294QP54	2.170	218,080.69
GNMA	36294QZL8	4.590	54,328.26

Pool Type	CUSIP#	Pass Through Interest Rate (%)		Par Amount Outstanding
Series 2016 AB				
GNMA	36296NRJ7	5.740		345,932.19
GNMA	36296VFV5	5.390		133,150.92
GNMA	36296VFZ6	5.440		137,892.50
GNMA	36296VNN4	5.740		326,422.92
TOTAL SERIES 2016 AB			**$**	**64,945,018.99**
Series 2016 CD				
FNMA	31386EDC9	5.950	$	12,935.62
FNMA	31388PF22	5.740		5,496.07
FNMA	3138XRPB9	3.525		575,616.10
FNMA	31391QSR6	5.260		48,305.73
FNMA	31391QSS4	5.490		112,435.28
FNMA	31405XZ63	2.490		172,192.17
FNMA	3140FAMJ8	3.050		2,614,834.58
FNMA	3140FCY93	2.800		2,872,295.34
FNMA	3140FCZA9	3.050		1,569,393.18
FNMA	3140FCZB7	3.300		1,727,265.14
FNMA	3140FCZC5	3.550		154,684.00
FNMA	3140FFU25	2.800		3,410,156.99
FNMA	3140FFU33	3.050		622,700.54
FNMA	3140FFU41	3.300		1,434,611.73
FNMA	3140FFUY5	2.550		112,725.12
FNMA	3140FKK58	2.550		901,729.83
FNMA	3140FKK66	2.800		2,223,261.85
FNMA	3140FKK74	3.050		413,887.36
FNMA	3140FKK82	3.300		1,553,930.28
FNMA	3140FMUN4	2.550		2,222,389.76
FNMA	3140FMUP9	2.800		705,735.65
FNMA	3140FMUQ7	3.050		1,464,724.06
FNMA	3140FMUR5	3.300		543,614.10
FNMA	3140FP7C7	2.550		4,079,026.27
FNMA	3140FP7D5	2.800		104,710.12
FNMA	3140FP7E3	3.050		73,601.24
FNMA	3140FP7F0	3.050		2,359,743.26
FNMA	3140FP7G8	3.300		63,274.13
FNMA	3140FSG31	2.550		61,392.11
FNMA	3140GUHX8	3.300		999,391.89
FNMA	3140H4GY4	3.050		796,483.64
FNMA	3140HAEC0	3.050		925,967.65
FNMA	3140HKRJ9	3.550		681,370.87
FNMA	3140HKRK6	3.675		817,947.47
FNMA	3140HPG68	3.550		1,334,669.36
FNMA	3140JPXH3	4.050		336,882.89
FNMA	31410TG90	4.890		45,844.11
FNMA	31413ULP2	3.170		63,192.05
FNMA	31413YAX9	5.440		174,602.35
FNMA	31414TGR6	5.540		311,266.77
GNMA	3617ATZD8	3.000		497,271.76
GNMA	3617HGRM8	3.750		1,130,692.89
GNMA	3617JSV52	3.500		1,319,002.11
GNMA	36181FUR0	2.000		1,406,503.29
GNMA	36185BSF4	2.500		725,912.91
GNMA	36185BSG2	2.500		1,311,647.37
GNMA	36194GJT2	2.750		2,242,210.31
GNMA	36194GJV7	3.250		1,927,140.57
GNMA	36194GL28	2.500		1,439,387.03
Series 2016 CD				
GNMA	36194GL36	2.750		1,890,386.16
GNMA	36194GR55	2.750		1,417,579.29
GNMA	36194GR63	3.000		1,950,055.84
GNMA	36194GR71	3.250		1,953,122.21
GNMA	36194HB27	3.250		263,989.97
GNMA	36194HBW1	2.250		882,482.37
GNMA	36194HBX9	2.500		3,748,603.20
GNMA	36194HBZ4	3.000		2,761,192.48
GNMA	36194HFS6	2.250		1,100,526.90
GNMA	36194HFT4	2.500		2,099,001.12
GNMA	36194HFU1	2.750		147,236.60
GNMA	36194HFV9	3.000		2,840,970.60
GNMA	36194HFW7	3.250		191,309.85
GNMA	36194HKN1	2.250		323,719.52
GNMA	36194HKP6	2.500		2,852,044.63
GNMA	36194HKQ4	2.750		65,419.86
GNMA	36196HKE9	3.000		2,233,755.90
GNMA	36196HKF6	3.250		127,678.74
GNMA	36196HNP1	2.250		687,070.94
GNMA	36196HNQ9	3.000		2,382,610.62
GNMA	36196HNR7	2.500		59,679.35
GNMA	36198RJC1	3.000		208,371.92
GNMA	36201TBL0	5.090		121,011.76
GNMA	36203HS28	6.860		4,417.44
GNMA	3620AN2H2	4.750		172,742.25
GNMA	3620APGQ2	3.950		150,792.80
GNMA	3620AX3L0	3.950		2,307,381.57
GNMA	3620AXV39	4.100		190,528.15
GNMA	3620AXV70	4.750		101,650.90
GNMA	3620AXVZ8	3.700		125,206.23
GNMA	36210FZL3	5.650		141,828.71
GNMA	36212MSA8	7.100		44,876.59
GNMA	36213JWU5	5.260		149,891.78
GNMA	36290YGJ1	5.090		83,190.55
GNMA	36291VBA0	4.590		51,235.65
GNMA	36292HBY8	4.590		274,481.69
GNMA	36294QZN4	3.170		244,670.34
GNMA	36294VAS9	2.170		209,078.96
GNMA	36294XG67	5.540		110,309.78
GNMA	36295XQD0	5.440		250,412.11
GNMA	36296NLJ3	5.340		668,834.23
GNMA	36296VNM6	5.540		74,004.65
TOTAL SERIES 2016 CD			**$**	**86,367,409.11**
Series 2017 ABC				
FNMA	31386W3K2	5.740	$	17,706.67
FNMA	3138XCPU0	2.275		1,246,359.09
FNMA	31409WJE2	4.790		34,323.85
FNMA	3140GU4J3	3.050		2,267,152.77
FNMA	3140GU4K0	3.300		1,472,223.96
FNMA	3140GU4L8	3.550		478,852.04
FNMA	3140GUH59	3.800		3,397,272.58
FNMA	3140H1HE3	3.050		4,003,962.69
FNMA	3140H1HF0	3.300		55,190.28
FNMA	3140H1HG8	3.550		3,148,622.70
FNMA	3140H25N4	3.050		9,273,505.53

Pool Type	CUSIP#	Pass Through Interest Rate (%)	Par Amount Outstanding
Series 2017 ABC			
FNMA	3140H25P9	3.550	3,780,113.02
FNMA	3140H4GZ1	3.050	873,858.52
FNMA	3140HKRE0	3.550	796,576.10
FNMA	31413YCR0	5.840	104,327.22
FNMA	31414LRQ3	3.170	76,929.10
FNMA	31414YA83	5.440	822,213.08
FNMA	31415LZ59	5.440	100,508.83
GNMA	3617AT6B4	2.750	496,571.14
GNMA	3617AT6E8	3.250	77,036.52
GNMA	3617AT6F5	3.500	1,142,496.37
GNMA	3617ATVJ9	3.250	949,773.43
GNMA	3617ATVK6	3.500	372,648.31
GNMA	3617AUC99	2.750	795,657.43
GNMA	3617AUDA5	3.000	3,662,141.39
GNMA	3617AUDB3	3.500	3,286,176.06
GNMA	3617HGAK0	3.625	1,090,848.44
GNMA	36182J2Q4	3.500	56,673.66
GNMA	36182JHB1	3.000	542,799.55
GNMA	36182JHE5	4.000	135,925.89
GNMA	36183QVK8	2.750	691,119.02
GNMA	36196JKY1	3.000	401,588.94
GNMA	36196JLY0	3.250	1,895,989.34
GNMA	36196JLZ7	3.750	2,390,810.55
GNMA	36198RN85	3.250	656,548.08
GNMA	36200E3P4	5.260	335,115.25
GNMA	36201TBJ5	4.190	113,816.26
GNMA	36201TCQ8	2.490	134,611.35
GNMA	36208D2N4	5.740	143,743.20
GNMA	3620AX4Q8	5.250	154,691.10
GNMA	36212AKA2	6.350	2,258.05
GNMA	36212AKX2	6.770	34,051.61
GNMA	36212MSH3	5.950	19,730.90
GNMA	36212MSK6	4.190	77,928.62
GNMA	36213JWV3	5.740	38,600.18
GNMA	36213JY33	5.740	94,694.59
GNMA	36223B6V7	7.875	1,874.25
GNMA	36230KJ36	4.100	1,099,776.11
GNMA	36230P2H2	4.250	300,352.47
GNMA	36290YFW3	4.190	258,674.37
GNMA	36291VA86	2.490	66,820.87
GNMA	36291VG23	4.590	239,282.28
GNMA	36291VG72	4.390	35,000.41
GNMA	36292BQQ2	2.490	285,632.36
GNMA	36292MPK2	4.790	114,921.44
GNMA	36294QP88	5.340	158,611.16
GNMA	36294XMR4	3.490	531,206.05
GNMA	36295C2W0	5.340	81,198.79
GNMA	36296VF45	5.840	56,621.55
TOTAL SERIES 2017 ABC			**$ 54,973,715.37**
Series 2018 AB			
FNMA	31378FP25	6.140	$ 35,278.63
FNMA	31383M2Y8	5.950	17,155.73
FNMA	3138XLFC1	4.525	111,719.74
FNMA	3138XRPD5	4.025	63,319.03
FNMA	31402JKJ5	5.090	29,659.68
Series 2018 AB			
FNMA	31408BEQ7	4.590	299,690.46
FNMA	31409W7M7	2.490	267,389.63
FNMA	3140GUHW0	3.300	609,771.35
FNMA	3140H7AL1	3.550	3,324,637.97
FNMA	3140HAED8	3.050	3,314,088.02
FNMA	3140HAEE6	3.550	1,600,094.08
FNMA	3140HECY6	3.050	6,964,889.82
FNMA	3140HECZ3	3.550	2,914,004.45
FNMA	3140HGXX0	3.050	5,212,216.45
FNMA	3140HGXY8	3.550	3,357,600.89
FNMA	3140HGXZ5	3.675	68,879.97
FNMA	3140HHR23	3.050	4,348,143.44
FNMA	3140HHR31	3.175	3,198,684.58
FNMA	3140HHR56	3.550	850,804.66
FNMA	3140HHR64	3.550	1,486,705.99
FNMA	3140HHR72	3.675	883,217.68
FNMA	3140HHR80	3.800	753,668.30
FNMA	3140HHR98	4.050	371,072.61
FNMA	3140HKRC4	3.175	345,528.15
FNMA	3140JMRV6	4.425	685,955.56
FNMA	3140JYEE2	3.800	867,597.23
FNMA	31410SKL0	5.140	475,529.87
FNMA	31410Y4X9	3.490	245,878.18
FNMA	31413GRC6	5.340	138,285.17
FNMA	31413QF29	5.290	61,297.67
FNMA	31413QGA0	5.640	191,542.93
FNMA	31413ULN7	2.170	147,275.00
FNMA	31414JLX9	5.640	303,681.08
FNMA	31415QJ72	5.440	452,025.92
FNMA	31415QJ98	5.940	27,800.77
FNMA	31415XDB4	5.840	57,876.97
GNMA	3617AUGS3	3.000	2,687,686.18
GNMA	3617AUJN1	2.750	704,760.73
GNMA	3617AUQJ2	3.500	2,162,591.99
GNMA	3617AUTA8	2.750	437,443.82
GNMA	3617AUTB6	3.000	1,687,774.03
GNMA	3617G8T78	3.000	2,497,228.43
GNMA	3617G8T86	3.500	2,649,751.61
GNMA	3617G8T94	3.625	157,625.44
GNMA	3617G8TM5	2.750	1,544,296.94
GNMA	3617G8X57	2.875	377,005.59
GNMA	3617G8X65	3.000	1,054,298.56
GNMA	3617G8X73	3.125	1,469,484.04
GNMA	3617G8X81	3.250	571,739.91
GNMA	3617G8YA5	3.500	1,556,630.78
GNMA	3617G8YB3	3.625	628,965.77
GNMA	3617G8YC1	3.750	234,782.28
GNMA	3617G8YD9	4.000	496,945.05
GNMA	3617HGRE6	3.625	257,333.06
GNMA	36182AJ93	2.000	2,154,247.88
GNMA	36182J4H2	4.000	50,343.44
GNMA	36182JCX8	2.500	70,224.67
GNMA	36182JET5	2.250	134,351.25
GNMA	36182JG97	2.000	72,508.61
GNMA	36185BP67	2.500	1,909,339.30
GNMA	36201TAJ6	5.490	50,213.77

Pool Type	CUSIP#	Pass Through Interest Rate (%)		Par Amount Outstanding
Series 2018 AB				
GNMA	36201TCT2	5.090		43,457.96
GNMA	36209AN30	5.650		202,836.52
GNMA	3620AFB30	4.750		93,778.33
GNMA	3620C3KP6	4.750		274,855.72
GNMA	36210FZZ2	5.650		93,624.81
GNMA	36212MSS9	7.100		40,632.27
GNMA	36213JXD2	5.260		75,442.36
GNMA	36213JYD1	2.490		108,796.26
GNMA	36230KJ28	3.950		656,340.95
GNMA	36230KJ44	4.250		722,531.95
GNMA	36291VBB8	4.790		284,081.96
GNMA	36292G5R2	4.790		79,984.81
GNMA	36292G5S0	5.480		293,814.46
GNMA	36292HA86	2.490		368,265.70
GNMA	36294QP62	3.170		201,076.45
GNMA	36294UYP1	4.890		132,429.68
GNMA	36296CSA9	5.190		54,026.77
TOTAL SERIES 2018 AB			**$**	**73,426,517.75**
Series 2018 CD				
FNMA	31388PGA3	5.490	$	46,778.52
FNMA	3138Y5P75	3.525		1,110,527.08
FNMA	31390HLQ6	4.490		52,593.36
FNMA	31390HLR4	5.740		69,592.99
FNMA	31391QSU9	4.490		35,981.65
FNMA	31407QLV6	4.590		47,460.94
FNMA	3140H7AK3	3.050		7,399,848.49
FNMA	3140HKRD2	3.300		1,558,463.30
FNMA	3140HKRH3	3.550		4,010,346.26
FNMA	3140HKRM2	4.050		2,811,522.08
FNMA	3140HLZC3	3.550		7,389,633.67
FNMA	3140HLZE9	3.800		204,955.77
FNMA	3140HLZF6	4.050		1,951,823.08
FNMA	3140HPG43	3.300		327,136.98
FNMA	3140HPG50	3.425		157,606.43
FNMA	3140HPG76	3.675		4,521,815.76
FNMA	3140HPG84	3.800		2,367,071.84
FNMA	3140HPHB6	4.175		2,429,906.09
FNMA	3140HPHC4	4.300		601,773.66
FNMA	3140JGER2	3.675		2,392,258.18
FNMA	3140JGES0	3.800		3,647,398.64
FNMA	3140JGET8	3.300		131,562.67
FNMA	3140JGEU5	3.550		247,827.16
FNMA	3140JGEX9	4.425		155,056.55
FNMA	3140JGEY7	4.050		346,320.96
FNMA	3140JGJ63	3.175		134,921.82
FNMA	3140JHNT6	3.675		387,439.02
FNMA	3140JHNU3	3.800		6,203,278.49
FNMA	3140JHNV1	3.925		2,181,206.57
FNMA	3140JHNW9	4.050		113,057.75
FNMA	3140JHNY5	4.300		1,412,433.46
FNMA	3140JHNZ2	4.425		720,991.73
FNMA	3140JJB32	3.800		6,879,917.17
FNMA	3140JJB57	4.300		4,767,156.34
FNMA	3140JKAS5	3.675		3,911,277.51
FNMA	3140JKAT3	3.800		2,772,200.61

Pool Type	CUSIP#	Pass Through Interest Rate (%)	Par Amount Outstanding
Series 2018 CD			
FNMA	3140JLVA9	3.425	87,494.34
FNMA	3140JLVB7	3.550	339,160.21
FNMA	3140JLVC5	3.675	2,202,304.51
FNMA	3140JLVD3	3.800	2,732,806.68
FNMA	3140JLVE1	3.925	1,729,295.92
FNMA	3140JLVF8	4.050	1,346,709.12
FNMA	3140JLVG6	4.175	1,138,551.31
FNMA	3140JLVJ0	4.425	1,689,352.58
FNMA	3140JLVK7	4.550	357,301.58
FNMA	3140JMRP9	3.675	1,297,554.06
FNMA	3140JMRQ7	3.800	516,112.08
FNMA	3140JMRR5	3.925	1,188,796.48
FNMA	3140JMRT1	4.175	359,662.52
FNMA	3140JYEF9	3.800	1,713,933.08
FNMA	31410M6U9	5.190	44,914.24
FNMA	31410Y4W1	2.490	59,764.35
FNMA	31411FTZ7	3.490	451,641.20
FNMA	31411NFT9	2.170	321,666.76
FNMA	31412YKB7	5.440	344,801.23
FNMA	31415SFR8	5.640	55,897.44
GNMA	3617ATVH3	3.000	503,995.84
GNMA	3617G84S9	3.500	2,015,098.36
GNMA	3617G84W0	4.000	1,705,953.49
GNMA	3617G8X99	3.500	74,904.39
GNMA	3617G9H38	4.000	2,054,312.04
GNMA	3617G9HW4	3.250	399,772.49
GNMA	3617G9HX2	3.375	83,526.41
GNMA	3617G9HY0	3.500	1,954,155.55
GNMA	3617G9MM0	3.375	467,410.60
GNMA	3617G9MP3	3.625	1,883,495.97
GNMA	3617G9MQ1	3.750	415,022.78
GNMA	3617G9MS7	4.000	595,948.25
GNMA	3617G9MT5	4.125	1,432,298.96
GNMA	3617HF3E4	3.375	85,089.04
GNMA	3617HF3L8	4.250	3,162,249.96
GNMA	3617HF3M6	4.375	288,523.44
GNMA	3617HFTB2	3.375	164,297.75
GNMA	3617HFTC0	3.500	388,147.01
GNMA	3617HFTE6	3.750	253,405.86
GNMA	3617HFTF3	3.875	471,000.70
GNMA	3617HFTG1	4.125	113,686.65
GNMA	3617HFTH9	4.250	677,886.79
GNMA	3617HFWS1	4.250	2,465,959.87
GNMA	3617HFWT9	4.375	881,185.63
GNMA	3617HFWX0	3.500	541,150.86
GNMA	3617HGAL8	3.750	2,197,463.00
GNMA	3617HGAN4	4.250	2,875,684.29
GNMA	3617HGE26	4.000	186,350.45
GNMA	3617HGEV2	3.375	225,233.04
GNMA	3617HGEW0	3.500	502,841.15
GNMA	3617HGMA9	3.750	1,051,107.07
GNMA	3617HGMC5	4.000	1,185,481.22
GNMA	3617HGMD3	4.125	710,134.53
GNMA	3617HGME1	4.250	219,527.30
GNMA	3617HGMG6	4.500	2,259,050.35
GNMA	3617HGRN6	3.875	187,022.63

Pool Type	CUSIP#	Pass Through Interest Rate (%)	Par Amount Outstanding
Series 2018 CD			
GNMA	36181FUQ2	1.750	912,420.87
GNMA	36182JC42	3.750	458,561.03
GNMA	36182JCS9	1.750	130,459.14
GNMA	36182JCT7	2.000	310,585.69
GNMA	36182JCW0	2.500	139,942.09
GNMA	36182JHD7	3.750	271,425.73
GNMA	36194GR22	2.500	352,670.43
GNMA	36194GRX4	2.250	1,101,644.56
GNMA	36196JG83	3.250	1,398,471.69
GNMA	36198RG42	3.250	714,686.88
GNMA	36198RGU4	3.750	977,131.24
GNMA	36198RJD9	3.250	431,912.33
GNMA	36198RN69	2.750	235,680.99
GNMA	36200E3S8	6.060	612,958.28
GNMA	36201TBM8	5.260	195,002.23
GNMA	3620APGT6	4.750	61,513.06
GNMA	3620APGV1	4.800	56,793.03
GNMA	3620AXW38	4.100	85,514.28
GNMA	3620C3KJ0	3.950	1,356,291.70
GNMA	3620C3QC9	4.450	98,072.24
GNMA	3620C3X80	4.100	130,457.05
GNMA	36211AQ25	5.650	42,446.30
GNMA	36212AK38	2.490	32,069.09
GNMA	36212AKC8	2.490	64,272.96
GNMA	36212AKW4	2.490	58,609.50
GNMA	36212MR43	7.100	45,370.85
GNMA	36212MSE0	2.490	65,559.54
GNMA	36212MSM2	7.100	53,926.17
GNMA	36213JUP8	5.090	128,137.34
GNMA	36213JV93	5.740	84,136.58
GNMA	36213JXJ9	5.260	53,974.86
GNMA	362209SA7	7.875	933.88
GNMA	36223QL62	7.190	4,116.62
GNMA	36230KJ51	4.400	533,033.57
GNMA	36290YGY8	4.590	86,193.84
GNMA	36292MPL0	4.990	80,624.67
GNMA	36294QP96	5.540	55,658.51
GNMA	36295C4Q1	3.170	127,002.24
GNMA	36295DCQ0	3.490	186,174.22
GNMA	36296CSB7	5.440	218,405.70
GNMA	36296NRG3	5.340	520,438.19
GNMA	36296VF29	5.740	102,642.28
GNMA	36296VUN6	5.390	45,418.84
TOTAL SERIES 2018 CD			**$ 138,776,576.28**

Pool Type	CUSIP#	Pass Through Interest Rate (%)	Par Amount Outstanding
Series 2019 ABC			
FNMA	31379RL89	5.650	$ 15,481.62
FNMA	31386W3J5	5.740	28,893.00
FNMA	31388PF30	5.490	101,541.90
FNMA	3138XH6V8	2.275	179,464.49
FNMA	3138XPUP6	4.025	151,425.10
FNMA	3138Y7XE7	4.025	876,263.38
FNMA	31390HLL7	5.490	31,801.33
FNMA	31407Q4T0	4.590	6,742.04
FNMA	31407Q4Z6	4.590	77,732.24
FNMA	3140FSG49	2.550	3,066,079.13
FNMA	3140FUM54	2.550	1,378,647.42
FNMA	3140JKAU0	3.925	506,712.54
FNMA	3140JKAV8	4.175	3,354,123.45
FNMA	3140JKAW6	4.300	2,416,678.29
FNMA	3140JLVH4	4.300	3,025,874.40
FNMA	3140JPXL4	4.050	4,434,325.49
FNMA	3140JQFB4	4.550	5,019,124.10
FNMA	3140JRMH1	3.425	108,656.68
FNMA	3140JRMJ7	3.675	1,577,206.02
FNMA	3140JRMK4	3.800	1,606,117.92
FNMA	3140JRML2	4.050	2,807,711.87
FNMA	3140JRMM0	4.175	410,075.46
FNMA	3140JRMN8	4.300	1,073,652.19
FNMA	3140JRMP3	4.550	1,730,662.51
FNMA	3140JS3H0	3.425	70,467.69
FNMA	3140JS3J6	3.550	1,782,831.45
FNMA	3140JS3K3	3.675	2,339,624.68
FNMA	3140JS3L1	3.800	349,355.38
FNMA	3140JS3M9	4.050	307,160.52
FNMA	3140JS3N7	4.175	1,807,202.78
FNMA	3140JS3P2	4.300	357,889.42
FNMA	3140JS3Q0	4.550	124,092.04
FNMA	3140JUHL1	3.675	777,813.81
FNMA	3140JUHM9	3.800	68,961.08
FNMA	3140JUHN7	3.050	82,209.65
FNMA	3140JUHP2	3.300	339,478.57
FNMA	3140JUHQ0	3.425	136,904.27
FNMA	3140JUHR8	3.550	4,107,552.95
FNMA	3140JUHS6	3.800	441,185.97
FNMA	3140JUHT4	4.050	2,832,039.16
FNMA	3140JUHU1	4.175	575,207.84
FNMA	3140JV5M0	3.050	725,638.33
FNMA	3140JV5P3	3.300	10,394,463.69
FNMA	3140JV5Q1	3.550	591,875.14
FNMA	3140JV5S7	3.800	6,658,107.61
FNMA	3140JV5T5	4.050	52,292.18
FNMA	3140JV5U2	4.175	113,885.25
FNMA	3140JVAH5	3.800	341,880.85
FNMA	3140JVAJ1	4.175	610,308.40
FNMA	3140JVAM4	3.300	5,258,266.51
FNMA	3140JVAP7	3.800	2,227,869.75
FNMA	3140JYD86	3.300	3,776,554.29
FNMA	3140JYEH5	4.175	144,924.35
FNMA	31410M6Z8	5.540	9,359.63
FNMA	31410SKK2	3.170	47,347.49
FNMA	31410THC2	2.170	182,485.12
FNMA	31411H3L2	3.490	404,242.72
FNMA	31411V5S4	2.170	47,215.40
FNMA	31412YJ78	2.170	356,638.80
FNMA	31413GRH5	5.840	59,009.86
FNMA	31413YCP4	5.740	189,384.78
FNMA	31414JLT8	4.940	92,184.12
FNMA	31414PXC8	5.540	110,181.43
GNMA	* 36176K7C5	4.500	195,139.96
GNMA	* 36176LJL0	4.500	105,501.62
GNMA	* 36176LJM8	4.500	52,036.74

Pool Type	CUSIP#	Pass Through Interest Rate (%)	Par Amount Outstanding
Series 2019 ABC			
GNMA	* 36177MG48	3.500	185,021.08
GNMA	* 36177MG55	3.250	211,256.00
GNMA	3617HGAG9	3.375	619,666.03
GNMA	3617HGAM6	4.125	1,477,247.92
GNMA	3617HGE34	4.125	498,039.24
GNMA	3617HGE42	4.250	1,298,416.74
GNMA	3617HGE59	4.375	785,936.37
GNMA	3617HGE67	4.500	261,860.26
GNMA	3617HGEZ3	3.875	874,763.88
GNMA	3617HGRP1	4.000	1,597,184.40
GNMA	3617HGRT3	4.500	2,862,428.15
GNMA	3617JRYD4	3.375	376,408.98
GNMA	3617JRYE2	3.500	365,970.41
GNMA	3617JRYF9	3.625	194,678.73
GNMA	3617JRYG7	3.750	972,822.36
GNMA	3617JRYH5	3.875	116,062.66
GNMA	3617JRYJ1	4.000	1,729,268.21
GNMA	3617JRYK8	4.125	629,463.81
GNMA	3617JRYL6	4.250	453,012.81
GNMA	3617JRYM4	4.500	1,857,627.81
GNMA	3617JSB21	4.000	285,775.00
GNMA	3617JSB39	4.000	532,452.57
GNMA	3617JSB47	4.125	939,503.97
GNMA	3617JSB54	4.250	473,295.63
GNMA	3617JSB62	4.500	88,978.04
GNMA	3617JSBW5	3.375	255,095.58
GNMA	3617JSBX3	3.500	538,985.81
GNMA	3617JSBY1	3.625	665,054.14
GNMA	3617JSBZ8	3.750	226,168.03
GNMA	3617JSE93	4.000	162,757.28
GNMA	3617JSFA9	4.125	1,186,400.86
GNMA	3617JSFB7	3.250	742,981.35
GNMA	3617JSFC5	3.375	80,686.89
GNMA	3617JSFD3	3.500	1,726,411.46
GNMA	3617JSFE1	3.625	586,804.65
GNMA	3617JSFF8	4.000	2,591,789.06
GNMA	3617JSLD6	3.000	628,382.36
GNMA	3617JSLE4	3.250	2,487,702.08
GNMA	3617JSLF1	3.375	154,941.38
GNMA	3617JSLG9	3.500	981,105.68
GNMA	3617JSLH7	3.500	136,369.70
GNMA	3617JSLJ3	3.625	105,776.91
GNMA	3617JSLK0	3.750	1,863,340.80
GNMA	3617JSLL8	4.000	2,094,178.76
GNMA	3617JSLM6	4.125	685,023.08
GNMA	3617JSQ25	3.750	5,803,784.35
GNMA	3617JSQ33	4.000	283,431.30
GNMA	3617JSQ41	4.000	61,674.43
GNMA	3617JSQ58	4.125	125,010.28
GNMA	3617JSQT6	2.875	72,567.23
GNMA	3617JSQV1	3.125	228,284.70
GNMA	3617JSQW9	3.250	3,673,809.12
GNMA	3617JSQX7	3.500	527,555.74
GNMA	3617JSQY5	3.500	364,041.31
GNMA	3617JSQZ2	3.625	182,794.62
GNMA	3617JSV29	3.125	346,718.71

Pool Type	CUSIP#	Pass Through Interest Rate (%)		Par Amount Outstanding
Series 2019 ABC				
GNMA	3617JSVX1	2.750		503,999.44
GNMA	36182ANC1	1.750		202,135.39
GNMA	36182J2N1	3.000		307,379.96
GNMA	36182J2R2	3.750		63,837.48
GNMA	36182J6E7	3.000		215,382.71
GNMA	36185B5N2	2.500		1,964,866.28
GNMA	36196HXF2	3.250		42,124.40
GNMA	36198RG59	3.750		73,603.91
GNMA	36200E4G3	2.490		164,095.18
GNMA	3620APHC2	4.450		28,458.60
GNMA	3620AXV21	3.950		1,798,500.17
GNMA	3620AXV88	5.250		254,065.93
GNMA	3620AXWH7	5.250		164,429.65
GNMA	3620AYBC9	4.250		456,346.07
GNMA	3620C3YH9	4.000		201,381.20
GNMA	36211AQJ8	2.490		108,884.21
GNMA	36212AJU0	2.490		135,353.72
GNMA	36212AKQ7	6.770		46,482.46
GNMA	36212AKR5	2.490		39,506.59
GNMA	36213JW43	5.740		63,816.63
GNMA	36213JWQ4	5.490		148,617.28
GNMA	36213JXE0	5.490		277,681.09
GNMA	36213JXH3	5.740		104,577.29
GNMA	36213JYG4	6.490		28,558.86
GNMA	36230P2J8	4.450		23,468.19
GNMA	36230QP77	3.950		149,360.23
GNMA	36290YFL7	5.090		32,513.10
GNMA	36290YHW1	2.490		307,548.48
GNMA	36292BQR0	4.590		347,450.74
GNMA	36292GWW1	4.590		120,208.97
GNMA	36292HEU3	5.580		116,046.39
GNMA	36294QP70	5.140		52,066.53
GNMA	36295XKF1	5.540		231,538.64
GNMA	36296NRD0	5.390		194,018.80
GNMA	36296VFX1	5.240		171,305.62
GNMA	36296VNP9	5.840		460,550.51
TOTAL SERIES 2019 ABC			**$**	**142,088,693.26**
Series 2019 DE				
FNMA	31383M2X0	5.650	$	58,308.42
FNMA	31385NHS1	7.100		96,756.15
FNMA	3138X9W96	2.775		429,333.30
FNMA	3138XDEL0	4.025		62,459.52
FNMA	3138XGC50	3.275		397,829.31
FNMA	3138XGC92	4.025		446,631.92
FNMA	3138XPUN1	4.025		82,304.08
FNMA	3138XXES1	3.525		2,305,040.35
FNMA	3138Y3FJ5	4.025		84,117.50
FNMA	3138Y7XC1	3.525		27,096.97
FNMA	3138YDYT0	3.525		550,257.88
FNMA	3138YKEW9	3.275		2,070,481.74
FNMA	31391QSZ8	5.260		70,436.23
FNMA	31402JKF3	4.190		35,609.20
FNMA	31406TN56	4.390		104,501.50
FNMA	31407Q4Y9	4.590		139,502.50
FNMA	3140E4U70	3.275		376,669.84

Pool Type	CUSIP#	Pass Through Interest Rate (%)	Par Amount Outstanding	Pool Type	CUSIP#	Pass Through Interest Rate (%)	Par Amount Outstanding
Series 2019 DE				**Series 2019 DE**			
FNMA	3140EYHL8	3.300	241,439.84	GNMA	3617LD7D2	3.125	135,541.49
FNMA	3140FFUZ2	2.800	472,720.30	GNMA	3617LD7E0	3.250	541,723.29
FNMA	3140GRVL5	3.050	125,522.77	GNMA	3617LD7F7	3.500	54,266.38
FNMA	3140GRVQ4	3.800	717,160.64	GNMA	3617LD7G5	3.500	4,825,180.17
FNMA	3140HKRB6	3.050	240,272.20	GNMA	3617LD7H3	3.625	604,908.50
FNMA	3140HPHD2	4.425	236,026.11	GNMA	3617LD7J9	3.750	787,581.17
FNMA	3140JJB65	4.425	396,737.94	GNMA	3617LD7K6	3.625	79,175.70
FNMA	3140JKAP1	3.425	149,352.62	GNMA	3617LE4S0	2.875	991,127.98
FNMA	3140JPXJ9	4.050	275,228.59	GNMA	3617LE4U5	3.375	4,087,692.63
FNMA	3140K0M70	2.925	344,259.50	GNMA	3617LEEJ9	2.500	43,453.42
FNMA	3140K0M88	3.050	9,131,818.21	GNMA	3617LEEK6	2.750	588,122.87
FNMA	3140K0M96	3.175	1,219,373.64	GNMA	3617LEEL4	2.875	858,250.46
FNMA	3140K0NA2	3.300	2,322,567.21	GNMA	3617LEEM2	3.000	2,599,386.84
FNMA	3140K0NB0	3.425	144,675.43	GNMA	3617LEEN0	3.125	84,392.07
FNMA	3140K0NC8	3.550	4,936,844.80	GNMA	3617LEJV7	3.250	532,326.46
FNMA	3140K0ND6	3.675	140,787.11	GNMA	3617LEJW5	3.375	1,785,316.71
FNMA	3140K0NE4	3.800	852,846.26	GNMA	3617LEJX3	3.500	4,591,896.23
FNMA	3140K0NF1	3.800	54,772.82	GNMA	3617LEJY1	3.625	213,697.47
FNMA	3140K0NG9	4.175	43,754.71	GNMA	3617LEPW8	3.500	1,618,395.91
FNMA	3140K0NH7	4.550	161,040.32	GNMA	3617LEPX6	3.625	126,990.71
FNMA	3140K1QA7	2.800	512,428.57	GNMA	3617LEUC6	2.625	807,749.68
FNMA	3140K1QB5	2.925	3,760,820.30	GNMA	3617LEUD4	2.875	2,073,807.20
FNMA	3140K1QC3	3.050	8,524,982.54	GNMA	3617LEUE2	3.375	6,602,738.47
FNMA	3140K1QD1	3.175	137,902.57	GNMA	3617LEUF9	3.500	178,449.08
FNMA	3140K1QE9	3.300	334,804.29	GNMA	3617LEX41	2.625	619,250.95
FNMA	3140K1QF6	3.425	3,093,203.05	GNMA	3617LEYD0	2.750	89,702.19
FNMA	3140K1QG4	3.550	6,233,725.53	GNMA	3617LEYE8	2.875	2,055,002.69
FNMA	3140K1QH2	3.675	155,755.30	GNMA	3617LEYF5	3.250	246,359.87
FNMA	3140K1QJ8	3.800	104,831.19	GNMA	3617LEYG3	3.375	4,274,188.96
FNMA	3140K4BE9	3.425	5,695,308.30	GNMA	36182AGT2	2.500	2,101,346.93
FNMA	3140K4BF6	3.550	1,448,654.83	GNMA	36182AKF7	3.000	1,273,597.52
FNMA	3140K56R3	2.800	324,882.26	GNMA	36182AKH3	3.500	189,131.91
FNMA	3140K56S1	2.925	1,703,995.71	GNMA	36182ANE7	2.000	361,144.89
FNMA	3140K56T9	3.050	2,329,083.71	GNMA	36182ANQ0	3.500	94,820.14
FNMA	3140K56U6	2.675	504,996.89	GNMA	36182ANR8	3.750	935,132.82
FNMA	3140K56V4	3.425	2,052,557.44	GNMA	36182ANS6	3.750	170,244.14
FNMA	3140K56W2	3.550	2,393,015.90	GNMA	36182J6F4	3.250	2,497,465.11
FNMA	3140K56X0	3.175	492,160.61	GNMA	36183QVP7	3.500	798,344.03
FNMA	3140K72A0	3.425	623,088.19	GNMA	36183QWB7	2.250	306,931.97
FNMA	3140K72B8	3.550	2,428,225.80	GNMA	36183QZK4	3.000	518,198.85
FNMA	3140K7Z30	2.550	93,726.10	GNMA	36185B6U5	2.750	660,117.33
FNMA	3140K7Z48	2.675	568,795.42	GNMA	36185BSH0	2.750	2,186,401.31
FNMA	3140K7Z55	2.800	261,047.05	GNMA	36185BSJ6	3.000	1,413,641.86
FNMA	3140K7Z63	2.925	677,313.72	GNMA	36192SW30	2.500	641,688.81
FNMA	3140K7Z71	3.050	3,543,253.32	GNMA	36194GJU9	3.000	87,300.08
FNMA	3140K7Z89	3.050	278,392.29	GNMA	36194GRY2	2.500	993,076.22
FNMA	3140K7Z97	3.175	879,663.55	GNMA	36196HTQ3	2.250	367,957.93
GNMA	3617A9UG0	3.000	2,618,334.99	GNMA	36196HTS9	3.000	155,273.36
GNMA	3617A9W86	3.250	1,899,492.84	GNMA	36198RN93	3.250	536,941.19
GNMA	3617AAD92	3.000	493,355.25	GNMA	36198RPC4	3.750	938,742.43
GNMA	3617AAKM5	3.250	461,464.85	GNMA	36200E4B4	5.090	93,440.70
GNMA	3617AAM84	3.500	2,383,381.98	GNMA	3620AFJ40	4.750	601,196.14
GNMA	3617AAQH0	3.250	362,695.81	GNMA	3620APDD4	5.250	91,558.05
GNMA	3617LD7A8	2.750	1,299,578.29	GNMA	3620AXW20	3.950	623,103.87
GNMA	3617LD7B6	2.875	143,592.91	GNMA	3620C3KQ4	5.250	213,203.19
GNMA	3617LD7C4	3.000	2,602,260.29	GNMA	3620C3QA3	4.100	535,124.08

Pool Type	CUSIP#	Pass Through Interest Rate (%)		Par Amount Outstanding
Series 2019 DE				
GNMA	3620C3QB1	4.250		1,042,881.25
GNMA	3620C3X72	4.100		286,955.37
GNMA	3620C3YA4	4.400		445,388.14
GNMA	36210FZS8	6.140		96,901.25
GNMA	36212AKK0	2.490		49,170.29
GNMA	36212MSU4	6.350		86,474.29
GNMA	36290YFX1	4.790		31,986.28
GNMA	36291VAU7	4.390		108,288.95
GNMA	36292BQT6	4.790		131,434.48
GNMA	36292G5Q4	4.590		289,294.27
GNMA	36296CVS6	5.440		151,860.69
GNMA	36296VF37	5.740		543,658.95
GNMA	36296VFY9	5.340		83,137.13
TOTAL SERIES 2019 DE			**$**	**155,794,540.82**
Series 2020 A				
FNMA	3138XH6Y2	3.525	$	845,445.11
FNMA	3140GU4M6	3.800		1,472,951.51
FNMA	3140GUH34	3.300		544,534.66
FNMA	3140GXJC6	3.050		5,850,071.23
FNMA	3140GXJE2	3.550		3,017,299.87
FNMA	3140JPXF7	3.800		487,415.58
FNMA	3140JYD94	3.550		500,813.77
FNMA	3140JYEG7	4.050		333,667.69
FNMA	3140K87M7	2.800		168,730.73
FNMA	3140K96K0	2.425		216,652.78
FNMA	3140K96L8	2.675		2,052,581.84
FNMA	3140K96M6	2.300		397,213.42
FNMA	3140K96N4	2.925		2,595,587.42
FNMA	3140K96P9	2.550		612,426.21
FNMA	3140K96Q7	3.175		1,259,079.39
FNMA	3140K96R5	2.800		471,989.62
FNMA	3140K96S3	3.425		2,239,195.72
FNMA	3140K96T1	3.050		510,674.68
FNMA	3140K9AA7	2.550		752,925.65
FNMA	3140K9AB5	2.925		2,175,361.36
FNMA	3140K9AC3	3.050		1,325,501.04
FNMA	3140K9AD1	3.050		295,632.63
FNMA	3140K9AE9	3.425		1,707,507.63
FNMA	3140K9AF6	3.550		1,884,865.83
FNMA	3140K9CD9	2.675		624,746.18
FNMA	3140K9CE7	2.300		180,145.85
FNMA	3140K9CF4	2.925		3,021,622.19
FNMA	3140K9CG2	2.550		1,131,481.35
FNMA	3140K9CH0	3.050		129,912.52
FNMA	3140K9CJ6	3.175		306,578.38
FNMA	3140K9CK3	3.425		1,703,649.64
FNMA	3140K9CL1	3.050		233,645.30
FNMA	3140K9CM9	3.550		418,691.96
FNMA	3140KCU67	2.425		253,035.03
FNMA	3140KCU75	2.550		1,029,033.63
FNMA	3140KCU83	2.175		352,282.78
FNMA	3140KCU91	2.675		2,449,307.26
FNMA	3140KCUZ3	1.925		117,981.46
FNMA	3140KCVA7	2.300		674,425.74
FNMA	3140KCVB5	2.925		329,870.14

Pool Type	CUSIP#	Pass Through Interest Rate (%)	Par Amount Outstanding
Series 2020 A			
FNMA	3140KCVC3	3.050	1,061,511.15
FNMA	3140KCVD1	2.675	342,703.01
FNMA	3140KCVE9	3.175	1,692,068.75
FNMA	3140KCVF6	2.800	156,937.75
FNMA	3140KCVG4	3.425	75,459.98
FNMA	3140KCVH2	3.050	161,803.62
FNMA	3140KDZ37	2.550	2,910,200.88
FNMA	3140KDZ45	2.175	64,668.66
FNMA	3140KDZ52	2.675	656,646.75
FNMA	3140KDZ60	3.050	121,437.05
FNMA	3140KDZ78	3.050	873,445.15
FNMA	3140KGEE9	2.675	346,043.96
FNMA	3140KGEF6	3.175	1,258,256.74
FNMA	3140KGEG4	2.800	300,917.49
FNMA	3140KGEH2	3.300	93,504.76
FNMA	3140KGEJ8	3.050	117,077.96
FNMA	3140KGEK5	3.550	183,535.54
FNMA	3140KGEL3	3.800	127,532.27
FNMA	3140KGEM1	4.300	315,158.53
FNMA	3140KGEN9	3.925	118,173.33
FNMA	3140KH5G2	2.425	49,675.99
FNMA	3140KH5H0	2.550	861,747.52
FNMA	31410XMD5	3.490	122,747.18
FNMA	31414PXD6	5.540	605,997.33
FNMA	31414TGM7	3.170	268,915.64
GNMA	3617AAM68	3.000	197,931.79
GNMA	3617AAQG2	3.000	1,149,513.21
GNMA	3617ATVG5	2.750	473,503.68
GNMA	3617HGRQ9	4.125	121,020.92
GNMA	3617LE4P6	2.500	336,784.00
GNMA	3617LE4Q4	2.625	659,327.75
GNMA	3617LE4R2	2.750	1,722,273.63
GNMA	3617LE4T8	3.250	3,321,143.48
GNMA	3617MS3J9	2.875	889,296.53
GNMA	3617MS3K6	2.875	900,834.97
GNMA	3617MS3L4	3.000	207,330.73
GNMA	3617MS3P5	3.375	2,306,933.76
GNMA	3617MS3R1	4.000	1,145,865.17
GNMA	3617MS3S9	4.000	574,743.55
GNMA	3617MS3T7	4.500	2,646,960.26
GNMA	3617MSBE1	3.375	340,961.45
GNMA	3617MSBF8	3.250	4,599,399.22
GNMA	3617MSBG6	2.875	88,100.35
GNMA	3617MSBH4	2.750	1,516,422.17
GNMA	3617MSBJ0	2.500	644,192.53
GNMA	3617MSFB3	2.250	310,587.93
GNMA	3617MSFC1	2.375	102,803.48
GNMA	3617MSFD9	2.500	1,906,768.66
GNMA	3617MSFE7	2.750	1,233,547.58
GNMA	3617MSFF4	3.000	2,649,767.52
GNMA	3617MSFG2	3.250	3,211,633.30
GNMA	3617MSPE6	2.125	424,420.70
GNMA	3617MSPF3	2.250	146,663.58
GNMA	3617MSPG1	2.375	762,775.47
GNMA	3617MSPH9	2.500	1,697,313.11
GNMA	3617MSPJ5	2.750	110,127.90

Pool Type	CUSIP#	Pass Through Interest Rate (%)		Par Amount Outstanding
Series 2020 A				
GNMA	3617MSPK2	2.875		2,666,425.91
GNMA	3617MSPL0	3.000		4,796,364.85
GNMA	3617MSPM8	3.250		449,394.14
GNMA	3617MSPN6	4.000		388,318.35
GNMA	3617MSXC1	2.375		2,270,965.11
GNMA	3617MSXD9	2.500		647,635.31
GNMA	3617MSXE7	2.750		145,333.47
GNMA	3617MSXF4	2.875		2,459,389.20
GNMA	3617MSXG2	3.000		205,657.41
GNMA	3617MSXH0	3.000		1,708,338.29
GNMA	3617MSXJ6	3.500		435,548.27
GNMA	3617MSXK3	4.000		130,746.14
GNMA	3617MSXL1	4.000		2,050,743.84
GNMA	3617MSXM9	4.500		679,471.44
GNMA	36182JC34	3.500		170,121.06
GNMA	36182JCU4	2.000		87,768.93
GNMA	36192UEW1	2.750		2,951,649.94
GNMA	36198QSE9	3.000		149,881.34
GNMA	36201TBZ9	5.090		192,403.41
GNMA	3620APGS8	4.650		149,747.27
GNMA	3620AXW46	4.250		262,718.83
GNMA	36210FZV1	5.650		168,802.61
GNMA	36212AK46	6.770		73,325.28
GNMA	36213JW35	5.490		32,774.20
GNMA	36292GWU5	2.490		262,417.96
GNMA	36292HBX0	2.490		225,600.30
GNMA	36295XKB0	2.170		60,133.23
GNMA	36296VNL8	5.340		110,638.56
TOTAL SERIES 2020 A			**$**	**117,891,964.80**
Series 2020 BC				
FNMA	31384HJS3	2.490	$	40,203.57
FNMA	3140HLZD1	3.675		2,904,830.47
FNMA	3140JGEV3	3.925		1,940,393.84
FNMA	3140JMRS3	4.050		3,681,052.29
FNMA	3140KH5J6	2.174		152,242.96
FNMA	3140KH5K3	2.675		196,066.04
FNMA	3140KH5L1	2.300		162,653.98
FNMA	3140KH5M9	2.800		65,835.88
FNMA	3140KH5N7	3.050		346,583.02
FNMA	3140KH5P2	3.050		259,274.29
FNMA	3140KH5Q0	2.675		157,762.60
FNMA	3140KH5R8	3.175		118,297.19
FNMA	3140KH5S6	2.925		182,749.87
FNMA	3140KH5T4	3.550		87,158.74
FNMA	3140KH5U1	3.175		151,368.94
FNMA	3140KH5V9	4.300		773,876.37
FNMA	3140KH5W7	3.925		154,826.26
FNMA	3140KL5Z1	2.550		301,658.85 *
FNMA	3140KL6A5	2.800		37,690.59
FNMA	3140KL6B3	2.425		123,305.64
FNMA	3140KL6C1	3.050		238,129.71
FNMA	3140KL6D9	3.050		222,426.61
FNMA	3140KL6E7	2.675		82,200.17
FNMA	3140KL6F4	3.300		468,803.56
FNMA	3140KL6G2	2.925		168,683.57

Pool Type	CUSIP#	Pass Through Interest Rate (%)		Par Amount Outstanding
Series 2020 BC				
FNMA	3140KL6H0	3.550		1,411,353.13
FNMA	3140KL6J6	3.175		474,311.60
FNMA	3140KL6K3	4.300		855,177.18
FNMA	3140KL6L1	3.925		382,728.61
FNMA	3140KN5Q7	2.425		118,000.00
FNMA	3140KN5R5	2.675		176,236.00
FNMA	3140KN5S3	2.800		273,244.00
FNMA	3140KN5T1	2.425		149,850.00
FNMA	3140KN5U8	2.925		360,553.00
FNMA	3140KN5V6	3.050		298,526.00
FNMA	3140KN5W4	3.175		427,137.00
FNMA	3140KN5X2	3.300		1,168,922.00
FNMA	3140KN5Y0	2.925		437,246.00
FNMA	3140KN5Z7	3.550		608,424.00
FNMA	3140KN6A1	3.175		357,801.00
FNMA	3140KN6B9	3.925		156,182.00
FHLMC	3133AANZ1	3.300		111,550.00
GNMA	3617AT6D0	3.000		1,708,031.60
GNMA	3617G9MV0	4.375		105,998.61
GNMA	3617HGEX8	3.625		556,662.39
GNMA	3617HGEY6	3.750		1,353,893.30
GNMA	3617MS3G5	2.125		160,660.70
GNMA	3617MS3H3	2.375		228,065.68
GNMA	3617MS3M2	3.000		117,731.34
GNMA	3617MS3N0	3.250		148,362.46
GNMA	3617MS3Q3	3.500		131,688.77
GNMA	3617Q6JM9	2.375		70,334.24
GNMA	3617Q6JN7	2.625		485,048.73
GNMA	3617Q6JP2	2.875		1,729,675.82
GNMA	3617Q6JQ0	3.125		687,024.40
GNMA	3617Q6JR8	3.375		5,588,411.56
GNMA	3617Q6JS6	4.000		353,451.69
GNMA	3617Q6JT4	4.000		269,135.58
GNMA	3617Q6JU1	4.500		846,392.40
GNMA	3617Q6T22	2.375		301,557.00
GNMA	3617Q6T30	2.625		1,228,907.00
GNMA	3617Q6T48	2.875		1,131,786.00
GNMA	3617Q6T55	2.875		1,276,130.00
GNMA	3617Q6T63	3.125		7,140,393.00
GNMA	3617Q6T71	3.375		1,684,493.00
GNMA	3617Q6T89	4.500		402,779.00
GNMA	36182JHK1	4.250		161,251.81
GNMA	3620AX3Q9	4.750		256,714.78
GNMA	36290YHJ0	5.290		161,522.27
TOTAL SERIES 2020 BC			**$**	**49,071,419.66**
TOTAL HOUSING INDENTURE			**$**	**1,383,942,903.79**

* The following represents the percentage of undivided participation interests allocated to Series 2019 ABC:

CUSIP	Principal	Interest
36176K7C5	42%	100%
36176LJL0	42%	100%
36176LJM8	42%	100%
36177MG48	34%	100%
36177MG55	30%	80%

The remaining percentages are allocated to bonds issued pursuant to the Homeownership Indenture. (See Appendix D-4)

NEBRASKA INVESTMENT FINANCE AUTHORITY ("NIFA")
CONTINUING DISCLOSURE INFORMATION

APPENDIX D-4

POOL INFORMATION FOR MORTGAGE-BACKED SECURITIES PLEDGED PURSUANT TO THE HOMEOWNERSHIP INDENTURE AS OF SEPTEMBER 30, 2020

Pool Type	CUSIP#	Pass Through Interest Rate (%)	Par Amount Outstanding
FNMA	3138AMXB6	4.50	$ 171,482.39
FNMA	3138APKN7	4.25	228,868.48
FNMA	3138ARZN7	4.50	126,736.19
FNMA	3138AUZN0	4.25	216,719.63
FNMA	3138E0HV4	4.25	41,127.07
FNMA	3138E2WR2	3.25	196,384.90
FNMA	3138E2WS0	3.75	20,136.13
FNMA	3138E46K2	3.25	139,996.23
FNMA	3138E5SP4	3.25	66,990.53
FNMA	3138E7P32	3.75	102,150.23
FNMA	3138E7PZ1	3.25	470,471.94
GNMA	36176BHA8	3.50	819,139.70
GNMA	36176K7B7	4.00	2,412,541.11
GNMA	* 36176K7C5	0.00	269,478.98
GNMA	36176LJB2	3.75	582,237.71
GNMA	36176LJC0	3.75	329,607.51
GNMA	36176LJD8	3.75	415,320.57
GNMA	36176LJE6	4.00	265,397.85
GNMA	36176LJF3	4.00	433,991.58
GNMA	36176LJG1	4.00	130,448.72
GNMA	36176LJJ5	4.25	87,888.68
GNMA	* 36176LJL0	0.00	145,692.68
GNMA	* 36176LJM8	0.00	71,860.29
GNMA	36176SWH9	2.50	422,038.32
GNMA	36176SWJ5	3.75	636,329.90
GNMA	36176SWK2	3.75	669,437.51
GNMA	36176SWL0	3.75	959,220.93
GNMA	36176SWM8	4.00	385,052.89
GNMA	36176SWN6	4.25	313,069.85
GNMA	36176TA57	3.75	570,749.52
GNMA	36176TA65	3.75	223,185.97
GNMA	36176TA73	3.75	500,289.11
GNMA	36176TA81	4.25	147,912.11
GNMA	36176TA99	4.25	453,642.42
GNMA	36176TK31	2.50	167,621.59
GNMA	36176TK49	3.25	1,608,565.50
GNMA	36176TK56	3.75	898,357.24
GNMA	36176TK64	4.00	57,502.42
GNMA	36176TK98	4.25	603,058.65
GNMA	36176TLA4	4.50	224,304.64
GNMA	36177L5Q3	2.75	1,326,063.26
GNMA	36177L5T7	3.75	104,986.24
GNMA	36177L5U4	3.25	247,095.07
GNMA	36177LVA9	2.50	91,338.83
GNMA	36177LVB7	2.75	1,224,277.52
GNMA	36177LVC5	3.25	580,088.12
GNMA	36177LVF8	3.75	330,929.11
GNMA	36177LY24	3.75	115,702.06
GNMA	36177LYW8	2.75	984,480.87
GNMA	36177LYX6	3.25	84,924.47
GNMA	36177LYY4	3.25	139,175.92
GNMA	36177MBD3	2.75	979,710.68
GNMA	36177MG22	2.75	1,238,271.72
GNMA	* 36177MG48	0.00	359,158.61
GNMA	* 36177MG55	0.93	492,930.64
GNMA	36177MGZ9	2.50	129,445.30
GNMA	36230QP69	3.50	1,302,083.67
GNMA	36230QZR2	3.50	1,964,314.07
TOTAL HOMEOWNERSHIP INDENTURE			**$ 28,279,983.83**

* The following represents the percentage of undivided participation interests allocated to the Homeownership Indenture:

CUSIP	Principal	Interest
36176K7C5	58%	0%
36176LJL0	58%	0%
36176LJM8	58%	0%
36177MG48	66%	0%
36177MG55	70%	20%

The remaining percentages are allocated to bonds issued pursuant to the Housing Indenture. (See Appendix D-3)

NEBRASKA INVESTMENT FINANCE AUTHORITY ("NIFA")
CONTINUING DISCLOSURE INFORMATION

APPENDIX D-5

DESIGNATED TERM BONDS AND APPLICABLE AMOUNT TABLE

NIFA has covenanted, prior to the redemption of other Bonds issued under the Housing Indenture, to apply a portion of principal payments received on Retired Series ("Retired Bond MBS/Mortgage Loan Principal Payments") to redeem the term bonds listed below (the "Designated Term Bonds"). Such Retired Bond MBS/Mortgage Loan Principal Payments received by NIFA will be applied to the redemption of the Designated Term Bonds (in order of issuance date) to the extent that, after giving effect to such redemption of the Designated Term Bonds, the outstanding aggregate principal amount of such Designated Term Bonds on such redemption date is not less than the related amounts for the corresponding semiannual periods set forth below.

Period Ending	Bond Series	Bond Series	Bond Series
	2015 Series C (due 3/1/45) CUSIP: 63968MLT4	2016 Series A (due 3/1/46) CUSIP: 63968MMW6	2016 Series C (due 3/1/46) CUSIP: 63968MNX3
March 1, 2021	310,000	2,325,000	4,430,000
September 1, 2021	-0-	350,000	2,750,000
March 1, 2022	-0-	-0-	620,000

NEBRASKA INVESTMENT FINANCE AUTHORITY ("NIFA")
CONTINUING DISCLOSURE INFORMATION

SCHEDULE OF INVESTMENTS

As of September 30, 2020, funds on deposit in the Funds and Accounts held under the Housing Indenture and Homeownership Indenture were invested in the following:

HOUSING INDENTURE

Description	Balance
Wells Fargo Advantage 100% Treasury Money Market Fund	62,503,407
US Treasury Securities	47,088,000
Federal Home Loan Bank	28,004,000
TOTAL HOUSING INDENTURE	**$137,595,407**

HOMEOWNERSHIP INDENTURE

Description	Balance
Wells Fargo Advantage 100% Treasury Money Market Fund	1,657,125
TOTAL HOMEOWNERSHIP INDENTURE	**$1,657,125**

NEBRASKA INVESTMENT FINANCE AUTHORITY ("NIFA")
CONTINUING DISCLOSURE INFORMATION

LIQUIDITY FACILITIES AND INTEREST RATE SWAP AGREEMENTS- HOUSING INDENTURE

Liquidity Facilities

As of September 30, 2020, in connection with Housing Bonds issued under the Housing Indenture, NIFA has entered into the following liquidity facilities with the Federal Home Loan Bank of Topeka, as standby bond purchaser and Wells Fargo Bank, National Association, as tender agent and trustee.

Series of Bonds	Effective Date	Expiration Date	Outstanding Principal Amount of Bonds Subject to Liquidity Facility
Series 2013 F	November 26, 2013	September 1, 2021	21,140,000
Series 2014 B	August 28, 2014	September 1, 2021	22,355,000
Series 2015 B	May 14, 2015	September 1, 2021	17,345,000
Series 2015 D	September 30, 2015	September 1, 2021	15,175,000
Series 2016 B	April 27, 2016	September 1, 2021	15,450,000
Series 2016 D	November 30, 2016	September 1, 2021	23,745,000
Series 2017 C	September 27, 2017	March 1, 2021	15,820,000
Series 2018 B	March 28, 2018	March 1, 2021	32,000,000
Series 2018 D	August 29, 2018	March 1, 2021	34,115,000
Series 2019 C	April 30, 2019	March 1, 2021	41,045,000
Total Outstanding Principal Amount of Bonds Subject to Liquidity Facility as of September 30, 2020			**$238,190,000**

Interest Rate Swap Agreements

As of September 30, 2020, in connection with certain Housing Bonds issued under the Housing Indenture, the following interest rate swap agreements had been entered into by NIFA and the counterparties listed below. (All such agreements subject to earlier termination in accordance with their terms.)

Swap Counterparties	Outstanding Notional Amount	Termination Date	Fixed Rate Paid	Floating Rate Spread to SIFMA	Semiannual Fixed/Floating Payment Dates
Royal Bank of Canada	40,730,000	9/1/32	3.889%	.22%	3/1 and 9/1
Royal Bank of Canada	19,560,000	3/1/38	3.945%	.12%	3/1 and 9/1
Barclays Bank plc	36,595,000	9/1/38	3.942%	.12%	3/1 and 9/1
The Bank of New York Mellon	57,955,000	9/1/31	4.013%	.12%	3/1 and 9/1
The Bank of New York Mellon	19,350,000	9/1/49	2.3415%	Note	3/1 and 9/1

Note: SIFMA +0% from 9/1/19 to 3/1/28;
70% of 1 month USD-LIBOR-BBA from 3/2/28 to 9/1/49

Threshold Tables

The Threshold Tables for each interest rate swap agreement listed above, as set forth in the respective credit support annex, are as follows:

NIFA THRESHOLD TABLE

Ratings Level				
Moody's	**S&P**	**The Bank of New York Mellon**	**Royal Bank of Canada**	**Barclay's Bank**
A3 or better	A- or better	Infinity	Infinity	Infinity
Baa1	BBB+	$10,000,000	$10,000,000	$10,000,000
Baa2	BBB	$5,000,000	$5,000,000	$5,000,000
Baa3	BBB-	$1,000,000	$1,000,000	$1,000,000
Below Baa3	Below BBB-	$0	$0	$0

BANK COUNTERPARTY THRESHOLD TABLE

Ratings Level				
Moody's	**S&P**	**The Bank of New York Mellon**	**Royal Bank of Canada**	**Barclay's Bank**
Aa3 or better	AA- or better	Infinity	Infinity	Infinity
A1	A+	Infinity	$15,000,000	$10,000,000
A2	A	$15,000,000	$10,000,000	$5,000,000
A3	A-	$10,000,000	$1,000,000	$0
Baa1	BBB+	$1,000,000	$0	$0
Below Baa1	Below BBB+	$0	$0	$0

Definitions:

"The Bank of New York Mellon" means the Bank of New York Mellon

"Barclay's Bank" means Barclay's Bank PLC

"Royal Bank of Canada" - means Royal Bank of Canada

Note: the Bank of New York Mellon Credit Support Annex does not specify Moody's ratings for NIFA thresholds

Notional Amounts

Notional Amounts for each interest rate swap agreement listed above, as set forth in the respective confirmation, are as follows:

	The Bank of New York Mellon Termination Date 9/1/31	The Bank of New York Mellon Termination Date 9/1/49	Barclays Bank PC Termination Date 9/1/38	Royal Bank of Canada Termination Date 9/1/32	Royal Bank of Canada Termination Date 3/1/38	GRAND TOTAL
09/01/20	57,955,000	19,350,000	36,595,000	40,730,000	19,560,000	174,190,000
03/01/21	52,915,000	19,350,000	34,470,000	36,980,000	18,450,000	162,165,000
09/01/21	48,340,000	19,350,000	32,405,000	33,430,000	17,380,000	150,905,000
03/01/22	44,135,000	19,350,000	30,405,000	30,055,000	16,340,000	140,285,000
09/01/22	40,380,000	19,350,000	28,475,000	26,930,000	15,330,000	130,465,000
03/01/23	36,835,000	19,350,000	26,605,000	24,035,000	14,350,000	121,175,000
09/01/23	33,365,000	19,350,000	24,805,000	21,475,000	13,405,000	112,400,000
03/01/24	30,090,000	19,350,000	23,065,000	19,085,000	12,495,000	104,085,000
09/01/24	26,975,000	19,350,000	21,385,000	16,835,000	11,610,000	96,155,000
03/01/25	23,995,000	19,350,000	19,775,000	14,700,000	10,765,000	88,585,000
09/01/25	21,130,000	19,350,000	18,220,000	12,660,000	9,945,000	81,305,000
03/01/26	18,430,000	19,350,000	16,730,000	10,780,000	9,155,000	74,445,000
09/01/26	15,935,000	19,350,000	15,300,000	9,020,000	8,400,000	68,005,000
03/01/27	13,535,000	19,350,000	13,935,000	7,595,000	7,675,000	62,090,000
09/01/27	11,335,000	19,350,000	12,630,000	6,255,000	6,985,000	56,555,000
03/01/28	9,195,000	19,350,000	11,390,000	5,025,000	6,325,000	51,285,000
09/01/28	7,305,000	19,350,000	10,210,000	3,885,000	5,690,000	46,440,000
03/01/29	5,485,000	19,350,000	9,100,000	2,665,000	5,090,000	41,690.,000
09/01/29	3,845,000	19,350,000	8,045,000	1,955,000	4,525,000	37,720,000
03/01/30	2,365,000	19,350,000	7,050,000	1,345,000	3,990,000	34,100,000
09/01/30	990,000	19,350,000	6,125,000	835,000	3,490,000	30,790,000
03/01/31	70,000	19,350,000	5,260,000	400,000	3,015,000	28,095,000
09/01/31		19,350,000	4,460,000	120,000	2,580,000	26,510,000
03/01/32		19,350,000	3,715,000	20,000	2,170,000	25,255,000
09/01/32		19,350,000	3,180,000		1,855,000	24,385,000
03/01/33		19,350,000	2,690,000		1,575,000	23,615,000
09/01/33		19,350,000	2,240,000		1,310,000	22,900,000
03/01/34		19,350,000	1,830,000		1,070,000	22,250,000
09/01/34		19,350,000	1,460,000		855,000	21,665,000
03/01/35		19,350,000	1,135,000		660,000	21,145,000
09/01/35		18,895,000	845,000		490,000	20,230,000
03/01/36		18,435,000	600,000		340,000	19,375,000
09/01/36		17,960,000	395,000		220,000	18,575,000
03/01/37		17,475,000	235,000		115,000	17,825,000
09/01/37		16,980,000	110,000		45,000	17,135,000
03/01/38		16,470,000	35,000			16,505,000
09/01/38		15,955,000				15,955,000
03/01/39		15,420,000				15,420,000
09/01/39		14,875,000				14,875,000
03/01/40		14,320,000				14,320,000
09/01/40		13,750,000				13,750,000
03/01/41		13,165,000				13,165,000
09/01/41		12,570,000				12,570,000
03/01/42		11,960,000				11,960,000
09/01/42		11,335,000				11,335,000

03/01/43	10,695,000	10,695,000
09/01/43	10,040,000	10,040,000
03/01/44	9,370,000	9,370,000
09/01/44	8,695,000	8,695,000
03/01/45	7,980,000	7,980,000
09/01/45	7,260,000	7,260,000
03/01/46	6,525,000	6,525,000
09/01/46	5,775,000	5,775,000
03/01/47	5,010,000	5,010,000
09/01/47	4,220,000	4,220,000
03/01/48	3,415,000	3,415,000
09/01/48	2,595,000	2,595,000
03/01/49	1,750,000	1,750,000
09/01/49	885,000	885,000